

Goldman Sachs International

Peterborough Court | 133 Fleet St | London, EC4A2BB

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**Collateral Invoice**

To
Attn: AIG FINANCIAL PRODUCTS CORP
Phone No: Group
Email: aigfpcollateral@aigfpc.com

From: Marina Dias
Phone No: 212-902-6537
Fax No: 212-428-4775
Email: Marina.Dias@gs.com

Today's date 23-NOV-2007
Valuation as of Close 22-NOV-2007

Market Exposure (USD)	
Credit Derivatives	3,403,521,820.99
Equity Options	46,644,863.56
Equity Structured Product	8,745,649.03
FI Swaps - Interest Rate Swaps	45,659,958.73
Foreign Exchange - Forwards	(1,946,626.77)
Foreign Exchange - Options	13,542,969.82
Total Exposure	3,516,168,635.35
Trigger/Threshold	75,000,000.00
Margin Required	3,441,168,635.35
Collateral Value (USD)	450,000,000.00
Cash Collateral:	450,000,000.00
Increment	10,000.00
Minimum Call Amt	100,000.00
Margin Call	2,991,170,000.00

Instructions

GSCO - USD Cash, Margin and Coupons:
 Chase Manhattan Bank, New York, ABA # 021000021
 Account: 9301011483
 Account: Goldman, Sachs & Co.

Reference: COLLATERAL

The information in this statement regarding current market values is provided for your information only. If specifically stated, the valuation is the price at which Goldman Sachs is prepared to unwind or terminate the transaction at approximately the time specified. Otherwise, such valuation is based upon a good faith estimate of the mid-market value for the transaction at approximately the time specified and there is no representation that any transaction could have been effected at that price. The attached valuation may not reflect the valuation you would obtain by using pricing models available from Goldman Sachs or from any other source, or which would receive from another dealer, and is not necessarily indicative of values carried on our books and records. In addition, we reserve the right to use different valuation models in the future. The information provided herein was supplied in good faith based on information which we believe, but do not guarantee, to be accurate or complete however we are not responsible for error or omissions that may occur. The Approx Mid Current Rate is based upon a good faith estimate of the mid market Fixed Rate of a new transaction with the same terms and conditions as the transaction and with the same term to maturity as the remaining term to maturity of the transaction at approximately the time specified and there is no representation that any transaction can or could have been effected at that price.
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tradeRefId	sourceSystem	tradeVersionNum	transactionType	buySellIND	securityType	gsLegalEntity	firmAccountNumber	accountNumber	underlierQuantity
59703750A	OMNI	1	FXO	B	Option	GSIL	79599004	02587567	10000000
64549255A	OMNI	4	FXO	S	Option	GSIL	79599004	02587567	10000000
59703758A	OMNI	1	FXO	B	Option	GSIL	79599004	02587567	10000000
64549267A	OMNI	4	FXO	S	Option	GSIL	79599004	02587567	10000000
61149411A	OMNI	3	FXO	B	Option	GSIL	79599004	02587567	15000000
59277514A	OMNI	2	FXO	S	Option	GSIL	79599004	02587567	15000000
61149457A	OMNI	3	FXO	B	Option	GSIL	79599004	02587567	15000000
59277522A	OMNI	2	FXO	S	Option	GSIL	79599004	02587567	15000000
61191573A	OMNI	1	FXO	B	Option	GSIL	79599004	02587567	20000000
61191581A	OMNI	1	FXO	B	Option	GSIL	79599004	02587567	20000000
54835021A	OMNI	1	FXO	S	Option	GSIL	79599004	02587567	25000000
62709878A	OMNI	3	FXO	B	Option	GSIL	79599004	02587567	25000000
66826741A	OMNI	2	FXO	B	Option	GSIL	79599004	02587567	25000000
54835010A	OMNI	1	FXO	S	Option	GSIL	79599004	02587567	25000000
62709861A	OMNI	3	FXO	B	Option	GSIL	79599004	02587567	25000000
66826733A	OMNI	3	FXO	B	Option	GSIL	79599004	02587567	25000000
56482382A	OMNI	2	FXO	B	Option	GSIL	79599004	02587567	30000000
62962446A	OMNI	2	FXO	B	Option	GSIL	79599004	02587567	30000000
62962454A	OMNI	2	FXO	B	Option	GSIL	79599004	02587567	30000000
56455702A	OMNI	3	FXO	B	Option	GSIL	79599004	02587567	30000000
54855943A	OMNI	1	FXO	S	Option	GSIL	79599004	02587567	50000000
54855953A	OMNI	1	FXO	S	Option	GSIL	79599004	02587567	50000000
64282974A	OMNI	4	FXO	B	Option	GSIL	79599004	02587567	10000000
61679084A	OMNI	1	FXO	S	Option	GSIL	79599004	02587567	10000000
61679075A	OMNI	1	FXO	S	Option	GSIL	79599004	02587567	15000000
902821272A	NFX	1	FX	B	Forward	GSIL	79599004	02587567	1260075600
902899710A	NFX	1	FX	B	Forward	GSIL	79599004	02587567	1302180000
914515533A	NFX	1	FX	B	Forward	GSIL	79599004	02587567	240750000
909355036A	NFX	2	FX	B	Forward	GSIL	79599004	02587567	204120000
945770207A	NFX	0	FX	S	Forward	GSIL	79599004	02587567	-168290000

tradeRefId	FXccidBID	tradeDate	tradeLocation	putCall	optionStyle	payoutAmnt	strikePrice	strikePriceTerms	expireDate	expireLocation
59708750A	O JYUD CE 868500 17Nov09 YEG 0	17-NOV-2004	TKO	C	E		86.85	JPY/USD	17-NOV-2009	TKO
64549259A	O JYUD CE 927500 10Sep09 2JE 0	12-SEP-2005	TKO	C	E		92.75	JPY/USD	10-SEP-2009	TKO
59708758A	O JYUD PE 668500 17Nov09 PS7 0	17-NOV-2004	TKO	P	E		86.85	JPY/USD	17-NOV-2009	TKO
64549287A	O JYUD PE 927500 10Sep09 C4A 0	12-SEP-2005	TKO	P	E		92.75	JPY/USD	10-SEP-2009	TKO
81146411A	O JYUD CE 723500 16Feb15 5T2 0	16-FEB-2005	TKO	C	E		72.35	JPY/USD	16-FEB-2015	TKO
59277514A	O JYUD CE 756000 20Oct18 5TP 0	20-OCT-2004	TKO	C	E		75.6	JPY/USD	20-OCT-2018	TKO
61148437A	O JYUD PE 723500 16Feb15 HRW 0	16-FEB-2005	TKO	P	E		72.35	JPY/USD	16-FEB-2015	TKO
59277522A	O JYUD PE 756000 20Oct18 687 0	20-OCT-2004	TKO	P	E		75.6	JPY/USD	20-OCT-2018	TKO
61191573A	O JYUD CE 867000 16Feb10 ST4 0	16-FEB-2005	TKO	C	E		86.7	JPY/USD	16-FEB-2010	TKO
61191581A	O JYUD PE 867000 16Feb10 BAR 0	16-FEB-2005	TKO	P	E		86.7	JPY/USD	16-FEB-2010	TKO
54635021A	O JYUD CE 890500 22Sep09 5HZ 0	22-SEP-2003	TKO	C	E		89.05	JPY/USD	22-SEP-2009	TKO
62708876A	O JYUD CE 911500 22May09 63W 0	20-MAY-2005	TKO	C	E		91.15	JPY/USD	22-MAY-2009	TKO
68826741A	O JYUD CE 946500 28Jan11 XA3 0	30-JAN-2008	TKO	C	E		94.65	JPY/USD	28-JAN-2011	TKO
54635010A	O JYUD PE 890500 22Sep09 ASV 0	22-SEP-2003	TKO	P	E		89.05	JPY/USD	22-SEP-2009	TKO
62708881A	O JYUD PE 911500 22May09 YJ3 0	20-MAY-2005	TKO	P	E		91.15	JPY/USD	22-MAY-2009	TKO
68826733A	O JYUD PE 946500 28Jan11 62R 0	30-JAN-2008	TKO	P	E		94.65	JPY/USD	28-JAN-2011	TKO
56482382A	O JYUD CE 100000 6Mar08 BY3 0	08-MAR-2004	TKO	C	E		100	JPY/USD	08-MAR-2009	TKO
62962446A	O JYUD CE 957000 5Jun08 KPV 0	03-JUN-2005	TKO	C	E		95.7	JPY/USD	05-JUN-2008	TKO
82982454A	O JYUD PE 857000 5Jun08 23L 0	03-JUN-2005	TKO	P	E		85.7	JPY/USD	05-JUN-2008	TKO
58465702A	O JYUD CE 995000 5Mar09 9FH 0	05-MAR-2004	TKO	C	E		99.5	JPY/USD	05-MAR-2009	TKO
54556943A	O JYUD CE 125000 11Sep08 GB6 0	11-SEP-2003	TKO	C	E		125	JPY/USD	11-SEP-2008	TKO
54556953A	O JYUD PE 800000 11Sep08 VVH 0	11-SEP-2003	TKO	P	E		80	JPY/USD	11-SEP-2008	TKO
64285350A	O JYUD CE 723000 27Aug20 2TH 0	29-AUG-2005	NYC	C	E		72.3	JPY/USD	27-AUG-2020	TKO
64285387A	O JYUD PE 723000 27Aug20 3PR 0	29-AUG-2005	NYC	P	E		72.3	JPY/USD	27-AUG-2020	TKO
61678064A	O JYUD CE 642000 18Mar20 MLM 0	18-MAR-2005	TKO	C	E		64.2	JPY/USD	18-MAR-2020	TKO
61679075A	O JYUD PE 642000 18Mar20 9TZ 0	18-MAR-2005	TKO	P	E		64.2	JPY/USD	18-MAR-2020	TKO
902821272A	Fwd USD 9Mar09	05-MAR-2004	TKO						08-MAR-2009	
902899710A	Fwd USD 10Mar09	08-MAR-2004	LDN						10-MAR-2008	
914515533A	Fwd USD 23Mar20	18-MAR-2005	TKO						23-MAR-2020	
909355036A	Fwd USD 24Oct16	20-OCT-2004	TKO						24-OCT-2016	
945770207A	Fwd USD 31Aug20.	28-AUG-2005	NYC						31-AUG-2020	

tradeRefId	cashPhysInd	settlementDate	valueDate	usdEquivalent	primaryAmt	primaryCcy	primaryType	secondaryAmt	secondaryCcy	FXExchangeRate	exchangeRateTerms
59708750A	P	19-NOV-2009	17-NOV-2009		100000000	USD	R	8685000000	JPY		
54549259A	P	14-SEP-2009	10-SEP-2009		10000000	USD	P	927500000	JPY		
59708758A	P	19-NOV-2009	17-NOV-2009		100000000	USD	P	8685000000	JPY		
64549267A	P	14-SEP-2009	10-SEP-2009		10000000	USD	R	927500000	JPY		
61149411A	P	18-FEB-2015	16-FEB-2015		15000000	USD	R	1085280000	JPY		
59277514A	P	24-OCT-2016	20-OCT-2016		15000000	USD	P	1134000000	JPY		
61149457A	P	18-FEB-2015	16-FEB-2015		15000000	USD	P	1085280000	JPY		
59277522A	P	24-OCT-2016	20-OCT-2016		15000000	USD	R	1134000000	JPY		
61181573A	P	18-FEB-2010	16-FEB-2010		20000000	USD	R	1734000000	JPY		
61191591A	P	18-FEB-2010	16-FEB-2010		20000000	USD	P	1734000000	JPY		
54635021A	P	25-SEP-2009	22-SEP-2009		25000000	USD	R	2278750000	JPY		
62706876A	P	28-MAY-2009	22-MAY-2009		25000000	USD	P	2278750000	JPY		
68826741A	P	01-FEB-2011	28-JAN-2011		25000000	USD	R	2371250000	JPY		
54635010A	P	25-SEP-2009	22-SEP-2009		25000000	USD	R	2278750000	JPY		
62706861A	P	26-MAY-2009	22-MAY-2009		25000000	USD	P	2278750000	JPY		
68826733A	P	01-FEB-2011	28-JAN-2011		25000000	USD	P	2371250000	JPY		
58482382A	P	10-MAR-2009	06-MAR-2009		300000000	USD	R	3000000000	JPY		
62952446A	P	09-JUN-2008	05-JUN-2008		300000000	USD	R	2871000000	JPY		
62952454A	P	09-JUN-2008	05-JUN-2008		300000000	USD	P	2871000000	JPY		
56455702A	P	09-MAR-2009	05-MAR-2009		310000000	USD	R	3084500000	JPY		
54555943A	P	16-SEP-2008	11-SEP-2008		50000000	USD	R	6250000000	JPY		
54555953A	P	16-SEP-2008	11-SEP-2008		50000000	USD	R	4500000000	JPY		
64285360A	P	31-AUG-2020	27-AUG-2020		10000000	USD	R	723000000	JPY		
64282974A	P	31-AUG-2020	27-AUG-2020		10000000	USD	P	723000000	JPY		
61679094A	P	23-MAR-2020	18-MAR-2020		15000000	USD	P	963000000	JPY		
61678075A	P	23-MAR-2020	18-MAR-2020		15000000	USD	R	963000000	JPY		
902821272A		22-NOV-2007	09-MAR-2009	13020000	13020000	JPY	R	-13020000	USD	96.76	JPY/USD
902899710A		22-NOV-2007	10-MAR-2009	13200000	1302180000	JPY	R	-13200000	USD	98.65	JPY/USD
914515533A		22-NOV-2007	23-MAR-2020	3750000	240760000	JPY	R	-3750000	USD	64.2	JPY/USD
909355036A		22-NOV-2007	24-OCT-2018	2700000	204120000	JPY	R	-2700000	USD	75.6	JPY/USD
845770207A		22-NOV-2007	31-AUG-2020	23000000	-166290000	JPY	P	23000000	USD	72.3	JPY/USD

InstrRefId	notionalValue	FXdelta	FXmktExposure	valueAtRiskValue	marginGroupNam	closingPrice
59708750A	10000000	0.754410811	1613229.284	795028.988	Foreign Exchange	0.161322928
64549259A	10000000	0.700360475	-1176273.361	8538157.047	Foreign Exchange	0.117827335
59708759A	10000000	-0.16992157	211237.8597	795028.988	Foreign Exchange	0.021123765
64549267A	10000000	-0.230543539	-261614.1483	8538157.047	Foreign Exchange	0.026161415
61149411A	15000000	0.538631352	2374757.655	9690334.162	Foreign Exchange	0.158317177
59277514A	15000000	0.425655001	-1702235.158	10439105.22	Foreign Exchange	0.113482411
59277522A	15000000	-0.176773674	648131.1123	9950334.162	Foreign Exchange	0.049208741
61191573A	20000000	-0.225763288	-974321.7084	10439105.22	Foreign Exchange	0.084954781
61191581A	20000000	0.73615559	316141.152	15952441.31	Foreign Exchange	0.158070558
54835021A	25000000	-0.178958457	466873.8313	15952441.31	Foreign Exchange	0.023343692
62706876A	25000000	0.743772546	-3658517.195	20493876.3	Foreign Exchange	0.146340888
66828741A	25000000	0.749284894	3361823.77	20377170.21	Foreign Exchange	0.134472951
54835010A	25000000	0.545510867	2034769.932	21828884.53	Foreign Exchange	0.081390787
62708861A	25000000	-0.186041934	-550220.1328	20493876.3	Foreign Exchange	0.022008605
66828733A	25000000	-0.183318881	518798.8981	20377170.21	Foreign Exchange	0.020751876
56482382A	30000000	-0.331483621	1188297.802	21828884.53	Foreign Exchange	0.046731912
62962446A	30000000	0.61759312	2052876.209	27616690.48	Foreign Exchange	0.06976254
62962454A	30000000	0.810748754	3284546.163	28429163.21	Foreign Exchange	0.109484872
56455702A	31000000	-0.165039334	330710.2105	26428163.21	Foreign Exchange	0.011028674
54555943A	50000000	0.629690341	2272823.475	28394550.31	Foreign Exchange	0.073316898
64285380A	50000000	0.018400455	26078.26924	57534750.99	Foreign Exchange	0.000521585
54555953A	50000000	-0.128428054	-534889.7231	41425020.71	Foreign Exchange	0.010697794
64285380A	10000000	0.317680284	1044888.901	6655619.994	Foreign Exchange	0.10446889
61675034A	10000000	-0.208798809	1007407.505	6655619.994	Foreign Exchange	0.10074075
61675075A	15000000	0.378416272	-2133180.684	8864954.432	Foreign Exchange	0.142212046
90282127A	11599701.74	-0.161332636	-1082238.899	8864954.432	Foreign Exchange	0.072149127
90289710A	11987296.33		-887297.3274	13020000	Foreign Exchange	104.2728362
814515533A	2216238.608		-674143.8119	13200000	Foreign Exchange	104.2654436
90535036A	1879038.94		-262735.6461	3760000	Foreign Exchange	73.78963872
945770207A	1530792.599		-131024.601	2700000	Foreign Exchange	61.87937249
			8574.721075	2300000	Foreign Exchange	72.81598573

tradeRefId NUUQ506B00420000A00 sourceSystem SWAPS transactionType SWAP-INT gsLegalEntity GSIL firmAccountNumber 76168910 accountNumber 006441679 tradeDate 17-JUN-2005 strikePrice 228579533.3 settleDate 228579533.3 primaryAmnt

tradeRefId NUUQ506BC042000A00 USD primaryCcy notionalValue 228579533.3 FXmidExposure marginGroupName Fixed Income Swaps maturityDate 08-JUL-2040 counterpartyRefNum 228579533.3 recNotionalAmt 228579533.3 USD recNotionalAmtCcyCD payNotionalAmt 228579533.3

TradeRefId payNationalAmitCcyCD effectiveDate InitialMarginPct
NUUQS880042000A00 USD 22-JUN-2005

traderRefId	transactionType	accountNumber	FXmkdExposure	primaryAmt	primaryCcy	notionalValue	tradeDate	effectiveDate	maturityDate	expireDate	buySellIND
9EF656A6	Equity Derivative	033968843	-4806592.41	4899907.1	USD	4899907.1	16-NOV-2006	16-NOV-2006	18-OCT-2010	18-OCT-2010	S
9EF5MNI68	Equity Derivative	033968843	-25263.8921	652877.7447	USD	652877.7447	16-NOV-2006	16-NOV-2006	21-DEC-2007	21-DEC-2007	S
9EF5MNI68	Equity Derivative	033968843	-414.300471	10870.47463	USD	10870.47463	03-JAN-2007	03-JAN-2007	21-DEC-2007	21-DEC-2007	S
9EF64JNK3	STRUCTB	033968843	8745649.033	36116	USD	36116	13-NOV-2006	13-NOV-2006	13-NOV-2023	13-NOV-2023	B
9EF5MNIJ08	Equity Derivative	033968843	-32036.52263	662877.7447	USD	662877.7447	16-NOV-2006	16-NOV-2006	21-DEC-2007	21-DEC-2007	S
9EF5MNIJ08	Equity Derivative	033968843	-525.39548	10870.47463	USD	10870.47463	03-JAN-2007	03-JAN-2007	21-DEC-2007	21-DEC-2007	S
9EF65CJ00	Equity Derivative	033968843	22723950	42375000	USD	42375000	16-NOV-2006	16-NOV-2006	01-MAY-2013	01-MAY-2013	B
9EF65CJ14	Equity Derivative	033968843	-20238950	48926000	USD	48926000	16-NOV-2006	16-NOV-2006	01-MAY-2013	01-MAY-2013	S
9EF656589	Equity Derivative	033968843	7161899.704	4899907.1	USD	4899907.1	16-NOV-2006	16-NOV-2006	19-OCT-2015	19-OCT-2015	B
9EF656589	Equity Derivative	033968843	8442876.657	30000272.76	USD	30000272.76	16-NOV-2006	16-NOV-2006	21-DEC-2015	21-DEC-2015	B
9EF656602	Equity Derivative	033968843	53371.16.034	30000272.76	USD	30000272.76	16-NOV-2006	16-NOV-2006	21-DEC-2015	21-DEC-2015	B
9EF656683	Equity Derivative	033968843	3961876.556	25000080.6	USD	25000080.6	16-NOV-2006	16-NOV-2006	10-MAR-2016	10-MAR-2016	B
9EF656680	Equity Derivative	033968843	7727052.116	50000244	USD	50000244	16-NOV-2006	16-NOV-2006	19-JAN-2016	19-JAN-2016	B
9EF656680	Equity Derivative	033968843	-89551.5215	767090.7025	USD	767090.7025	08-OCT-2007	08-OCT-2007	21-DEC-2007	21-DEC-2007	S
9EF656680	Equity Derivative	033968843	7575043.75	15925000	USD	15925000	16-NOV-2006	16-NOV-2006	17-SEP-2010	17-SEP-2010	B
9EF5VL145	Equity Derivative	033968843	-5343231.25	21875000	USD	21875000	16-NOV-2006	16-NOV-2006	17-SEP-2010	17-SEP-2010	S
9EF5VL186	Equity Derivative	033968843	1445285	7500000	USD	7500000	16-NOV-2006	16-NOV-2006	17-SEP-2010	17-SEP-2010	B
9EF5VL1A1	Equity Derivative	033968843	-811655	11250000	USD	11250000	16-NOV-2006	16-NOV-2006	17-SEP-2010	17-SEP-2010	S
9EF5V6678	Equity Derivative	033968843	-8950	15000000	USD	15000000	16-NOV-2006	16-NOV-2006	18-JAN-2008	18-JAN-2008	S
9EF5V6678	Equity Derivative	033968843	902670	15000000	USD	15000000	16-NOV-2006	16-NOV-2006	15-JAN-2010	15-JAN-2010	B
9EF5XJ287	Equity Derivative	033968843	91563.35	7500000	USD	7500000	16-NOV-2006	16-NOV-2006	19-JUN-2009	19-JUN-2009	B
9EF5XJ2Q30	Equity Derivative	033968843		7500000	USD	7500000	16-NOV-2006	16-NOV-2006	18-JAN-2008	18-JAN-2008	S
9EF6NYU08	Equity Derivative	033968843		767090.7025	USD	767090.7025	08-OCT-2007	08-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI674855344Z.0.0.0	EQOTC-OTCNF	033968843	1124968.908	8400000	USD	8400000	17-OCT-2007	17-OCT-2007	16-JAN-2009	16-JAN-2009	B
SDBI6725349836Z.0.0.0	EQOTC-OTCNF	033968843	-264482.6272	5400000	USD	5400000	17-OCT-2007	17-OCT-2007	29-MAR-2010	29-MAR-2010	S
SDBI6725349836Z.0.0.0	EQOTC-OTCNF	033968843	-5052109.249	3940000	USD	3940000	16-NOV-2006	16-NOV-2006	11-AUG-2015	11-AUG-2015	S
SDBI6725349836Z.0.0.0	EQOTC-OTCNF	033968843	48360.95528	9800000	USD	9800000	17-OCT-2007	17-OCT-2007	29-MAR-2010	29-MAR-2010	B
SDBI6725349836Z.0.0.0	EQOTC-OTCNF	033968843	-2356385.902	2277624.943	USD	2277624.943	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI6725349836Z.0.0.0	EQOTC-OTCNF	033968843	542570.7668	11445709.06	USD	11445709.06	08-NOV-2006	08-NOV-2006	12-DEC-2008	12-DEC-2008	B
SDBI6725349836Z.0.0.0	EQOTC-OTCNF	033968843	-498887.7108	1424409.066	USD	1424409.066	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI6725349836Z.0.0.0	EQOTC-OTCNF	033968843	-227560.4279	512552.0312	USD	512552.0312	28-SEP-2007	28-SEP-2007	21-DEC-2007	21-DEC-2007	S
SDBI6725349836Z.0.0.0	EQOTC-OTCNF	033968843	-820.2071063	1220356.241	USD	1220356.241	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI6725349836Z.0.0.0	EQOTC-OTCNF	033968843	-655037.0585	1528441.542	USD	1528441.542	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI6725349836Z.0.0.0	EQOTC-OTCNF	033968843	-255.8890973	1101180.785	USD	1101180.785	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI6725349836Z.0.0.0	EQOTC-OTCNF	033968843	-143.5809802	378057.4859	USD	378057.4859	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI6725349836Z.0.0.0	EQOTC-OTCNF	033968843	-204318.2037	727701.6015	USD	727701.6015	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI6725349836Z.0.0.0	EQOTC-OTCNF	033968843	-272773.8882	1220356.241	USD	1220356.241	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI6725349836Z.0.0.0	EQOTC-OTCNF	033968843	-1100845.376	5264888.49	USD	5264888.49	10-OCT-2007	10-OCT-2007	13-NOV-2015	13-NOV-2015	S
SDBI6725349836Z.0.0.0	EQOTC-OTCNF	033968843	-493662.1805	2835227.49	USD	2835227.49	10-OCT-2007	10-OCT-2007	13-NOV-2015	13-NOV-2015	S
SDBI6725349836Z.0.0.0	EQOTC-OTCNF	033968843	-3284594.559	1561550.45	USD	1561550.45	10-OCT-2007	10-OCT-2007	13-NOV-2019	13-NOV-2019	S
SDBI6725349836Z.0.0.0	EQOTC-OTCNF	033968843	-1480369.737	8409588.15	USD	8409588.15	10-OCT-2007	10-OCT-2007	13-NOV-2019	13-NOV-2019	S
SDBI6725349836Z.0.0.0	EQOTC-OTCNF	033968843	-157.4344432	2740006.484	USD	2740006.484	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI6725349836Z.0.0.0	EQOTC-OTCNF	033968843	-3340851.887	16119064.39	USD	16119064.39	10-OCT-2007	10-OCT-2007	13-NOV-2020	13-NOV-2020	S
SDBI6725349836Z.0.0.0	EQOTC-OTCNF	033968843	-1520407.483	8880859.33	USD	8880859.33	10-OCT-2007	10-OCT-2007	13-NOV-2020	13-NOV-2020	S

tradeRefId	transactionType	accountNumber	FXmktExposure	primaryAmnt	primaryCcy	notionalValue	tradeDate	effectiveDate	maturityDate	expireDate	buySellInd
SDBI1504953716Z.0.0.0	EQOTC-OTCFF	03395884	-4622.087823	1396878.655	USD	1396878.655	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI1504953718Z.0.0.0	EQOTC-OTCFF	03395884	-43599.46502	258311.8303	USD	258311.8303	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI1504953728Z.0.0.0	EQOTC-OTCFF	03395884	-791563.7765	4821545.357	USD	4821545.357	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI1504953230Z.0.0.0	EQOTC-OTCFF	03395884	-52568.693871	1475906.239	USD	1475906.239	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI1504953744Z.0.0.0	EQOTC-OTCFF	03395884	-1842.896387	1217668.821	USD	1217668.821	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI1504953248Z.0.0.0	EQOTC-OTCFF	03395884	-322.4040528	588325.9614	USD	588325.9614	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI1504952365Z.0.0.0	EQOTC-OTCFF	03395884	-14244.14518	1250762.219	USD	1250762.219	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI1504953758Z.0.0.0	EQOTC-OTCFF	03395884	2637282.28	74213109.11	USD	74213109.11	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI1504953301Z.0.0.0	EQOTC-OTCFF	03395884	-525260.3282	1218543.185	USD	1218543.185	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI1504953306Z.0.0.0	EQOTC-OTCFF	03395884	-204772.8032	2073983.643	USD	2073983.643	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI1622963409Z.0.0.0	EQOTC-OTCFF	03395884	-520717.9927	863958.8553	USD	863958.8553	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI1504953363Z.0.0.0	EQOTC-OTCFF	03395884	-2202830.587	11049729.45	USD	11049729.45	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI1504953363Z.0.0.0	EQOTC-OTCFF	03395884	-1603.373405	1528441.542	USD	1528441.542	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI1504953272Z.0.0.0	EQOTC-OTCFF	03395884	-654.91992021	1268011.384	USD	1268011.384	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI1504953378Z.0.0.0	EQOTC-OTCFF	03395884	-2529178.397	1424408.088	USD	1424408.088	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI1504953365Z.0.0.0	EQOTC-OTCFF	03395884	-654.91992021	1268011.384	USD	1268011.384	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI1504953373Z.0.0.0	EQOTC-OTCFF	03395884	-1419.032715	1107759.162	USD	1107759.162	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI1504952404Z.0.0.0	EQOTC-OTCFF	03395884	-1028313.366	5849873.28	USD	5849873.28	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI1504953384Z.0.0.0	EQOTC-OTCFF	03395884	-890401.6271	1101180.785	USD	1101180.785	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI1505589308.0.0.0	EQOTC-OTCFF	03395884	-4426615.559	25000713.7	USD	25000713.7	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI1504953765Z.0.0.0	EQOTC-OTCFF	03395884	-939769.1415	1384855.58	USD	1384855.58	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI1504953791Z.0.0.0	EQOTC-OTCFF	03395884	-311605.7523	735980.2215	USD	735980.2215	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI1504952422Z.0.0.0	EQOTC-OTCFF	03395884	-1326.933533	3380118	USD	3380118	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI150495296Z.0.0.0	EQOTC-OTCFF	03395884	-15202.32282	668175.6193	USD	668175.6193	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI1504952424Z.0.0.0	EQOTC-OTCFF	03395884	-280124.9813	1668422.088	USD	1668422.088	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI1504952435Z.0.0.0	EQOTC-OTCFF	03395884	-323869.037	1107759.162	USD	1107759.162	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI1504953810Z.0.0.0	EQOTC-OTCFF	03395884	-15587.57806	335175.5154	USD	335175.5154	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI1504953824Z.0.0.0	EQOTC-OTCFF	03395884	-13.27880878	707977.6171	USD	707977.6171	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI1504953848Z.0.0.0	EQOTC-OTCFF	03395884	-69.51088886	2277524.943	USD	2277524.943	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI1504952476Z.0.0.0	EQOTC-OTCFF	03395884	-66.08049833	1287988.434	USD	1287988.434	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI1504952456Z.0.0.0	EQOTC-OTCFF	03395884	-18226.45841	105526.548	USD	105526.548	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI1504952514Z.0.0.0	EQOTC-OTCFF	03395884	-5073.7983	2487774.285	USD	2487774.285	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI1504952528Z.0.0.0	EQOTC-OTCFF	03395884	-71384.87083	1784053.137	USD	1784053.137	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI150495298Z.0.0.0	EQOTC-OTCFF	03395884	-807.5043401	750766.7008	USD	750766.7008	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI150495298Z.0.0.0	EQOTC-OTCFF	03395884	-121277.3766	891887.9818	USD	891887.9818	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI150495298Z.0.0.0	EQOTC-OTCFF	03395884	-32851.02021	11250000	USD	11250000	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI150495298Z.0.0.0	EQOTC-OTCFF	03395884	124746.0341	16330200	USD	16330200	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI150495298Z.0.0.0	EQOTC-OTCFF	03395884	154519.4839	8500000	USD	8500000	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI1504953868Z.0.0.0	EQOTC-OTCFF	03395884	-345702.544	2487774.288	USD	2487774.288	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI1504953877Z.0.0.0	EQOTC-OTCFF	03395884	-216645.5682	453581.8248	USD	453581.8248	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI1501873882Z.0.0.0	EQOTC-OTCFF	03395884	2185.353201	36005521.5	USD	36005521.5	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI1504953878Z.0.0.0	EQOTC-OTCFF	03395884	-383.8445185	735980.2215	USD	735980.2215	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI1624655255Z.0.1.0	EQOTC-OTCFF	03395884	-50763.19751	20230200	USD	20230200	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S

tradeRefId	transactionType	accountNumber	FXmkfExposure	primaryAmt	primaryCcy	nationalValue	tradeDate	effectiveDate	maturityDate	expireDate	buySellIND
SDBI501873893Z.0.0.0	EQOTC-OTCFF	03396884	-2,917,221,538	49853799	USD	48553789	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI504953896Z.0.0.0	EQOTC-OTCFF	03396884	-1,772,332,048	1060021,856	USD	1060021,856	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI504953910Z.0.0.0	EQOTC-OTCFF	03396884	-313,285,0975	804992,0777	USD	904992,0777	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI504953405Z.0.0.0	EQOTC-OTCFF	03396884	-465,888,6131	867991,4803	USD	867991,4803	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI504953417Z.0.0.0	EQOTC-OTCFF	03396884	-1,698,888,297	1250782,219	USD	1250782,219	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI504953525Z.0.0.0	EQOTC-OTCFF	03396884	-522,570,5215	727701,6015	USD	727701,6015	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI504953557Z.0.0.0	EQOTC-OTCFF	03396884	-511,993,0523	33801118	USD	33801118	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI504953588Z.0.0.0	EQOTC-OTCFF	03396884	-0,00209,4923	932828,5812	USD	932828,5812	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI504953592Z.0.0.0	EQOTC-OTCFF	03396884	-2,178,551,424	867991,4803	USD	867991,4803	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI50495370Z.0.0.0	EQOTC-OTCFF	03396884	-463,50,69199	2397685,631	USD	2397685,631	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI504953794Z.0.0.0	EQOTC-OTCFF	03396884	-207,782,3354	453591,8246	USD	453591,8246	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI504953788Z.0.0.0	EQOTC-OTCFF	03396884	-22074,27892	1688422,068	USD	1688422,068	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI50495346Z.0.0.0	EQOTC-OTCFF	03396884	-546740,3164	17840000	USD	17840000	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI504952606Z.0.0.0	EQOTC-OTCFF	03396884	-55,971,64803	927893,7853	USD	927893,7853	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI50495349Z.0.0.0	EQOTC-OTCFF	03396884	-9480,681106	2128543,185	USD	2128543,185	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI50495349Z.0.0.0	EQOTC-OTCFF	03396884	-24,288,03722	512552,0312	USD	512552,0312	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI50495346Z.0.0.0	EQOTC-OTCFF	03396884	-1304656,916	2397685,631	USD	2397685,631	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI50495265Z.0.0.0	EQOTC-OTCFF	03396884	-0,433588687	88958,8559	USD	88958,8559	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI50495269Z.0.0.0	EQOTC-OTCFF	03396884	-321214,3983	707977,6171	USD	707977,6171	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI50495347Z.0.0.0	EQOTC-OTCFF	03396884	-640,0771962	891887,9818	USD	891887,9818	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI50495268Z.0.0.0	EQOTC-OTCFF	03396884	-14510,22277	4521545,367	USD	4521545,367	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI50495269Z.0.0.0	EQOTC-OTCFF	03396884	-242897,1493	556325,9614	USD	556325,9614	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI50495269Z.0.0.0	EQOTC-OTCFF	03396884	-523969,6159	198782,897	USD	198782,897	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI50495270Z.0.0.0	EQOTC-OTCFF	03396884	-486426,1878	1589626,527	USD	1589626,527	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI50495271Z.0.0.0	EQOTC-OTCFF	03396884	-3340,702311	1274630,846	USD	1274630,846	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI50495348Z.0.0.0	EQOTC-OTCFF	03396884	-420563,1848	1396678,655	USD	1396678,655	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI50495348Z.0.0.0	EQOTC-OTCFF	03396884	-454,7305949	2980534,368	USD	2980534,368	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI50495353Z.0.0.0	EQOTC-OTCFF	03396884	-48702,73419	1005526,546	USD	1005526,546	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI50495354Z.0.0.0	EQOTC-OTCFF	03396884	-67,88765429	179225,6839	USD	179225,6839	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI50495354Z.0.0.0	EQOTC-OTCFF	03396884	15167734,02	83521350	USD	83521350	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI50495354Z.0.0.0	EQOTC-OTCFF	03396884	-5934149,485	113895000	USD	113895000	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI50495354Z.0.0.0	EQOTC-OTCFF	03396884	-148369,7206	1217888,621	USD	1217888,621	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI50495310Z.0.0.0	EQOTC-OTCFF	03396884	-77,7559094	1384855,58	USD	1384855,58	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI50495310Z.0.0.0	EQOTC-OTCFF	03396884	-5897,272686	5035747,614	USD	5035747,614	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI50495313Z.0.0.0	EQOTC-OTCFF	03396884	-59,8840307	2683830,763	USD	2683830,763	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI50495313Z.0.0.0	EQOTC-OTCFF	03396884	-131,7548994	2387685,631	USD	2387685,631	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI50495313Z.0.0.0	EQOTC-OTCFF	03396884	14111,26524	74213109,11	USD	74213109,11	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI50495314Z.0.0.0	EQOTC-OTCFF	03396884	-73143,30347	179225,6839	USD	179225,6839	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI50495282Z.0.0.0	EQOTC-OTCFF	03396884	-321,4743857	1050021,856	USD	1050021,856	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI50495356Z.0.0.0	EQOTC-OTCFF	03396884	-375518,4594	1274630,846	USD	1274630,846	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI50495359Z.0.0.0	EQOTC-OTCFF	03396884	-4788,562341	1589626,527	USD	1589626,527	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI50495284Z.0.0.0	EQOTC-OTCFF	03396884	-412633,4062	1267868,434	USD	1267868,434	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI50495359Z.0.0.0	EQOTC-OTCFF	03396884	-955637,9886	927893,7853	USD	927893,7853	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI50495359Z.0.0.0	EQOTC-OTCFF	03396884	-85581,92167	666175,6193	USD	666175,6193	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S

tradeRefId	transactionType	accountNumber	FXmkdExposure	primaryAmnt	primaryCcy	notionalValue	tradeDate	effectiveDate	maturityDate	expireDate	buySellIND
SOB150495328702.0.0.0	EQOTC-OTCFF	03396884	-28457.04485	1784053.137	USD	1784053.137	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SOB150495336052.0.0.0	EQOTC-OTCFF	03396884	-228237.5375	1475806.239	USD	1475806.239	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SOB150495328762.0.0.0	EQOTC-OTCFF	03396884	-74.69265774	258311.8303	USD	258311.8303	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SOB15049531952.0.0.0	EQOTC-OTCFF	03396884	-1287.612608	904992.0777	USD	904992.0777	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SOB1629239221.0.0.0	EQOTC-OTCNFI	03396884	5189757.408	5909600	USD	5909600	18-NOV-2008	16-NOV-2008	11-AUG-2015	11-AUG-2015	B
SOB150495336132.0.0.0	EQOTC-OTCFF	03396884	-1901728.51	2740006.494	USD	2740006.494	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SOB15049531992.0.0.0	EQOTC-OTCFF	03396884	-154696.1134	378057.4859	USD	378057.4859	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SOB15049532022.0.0.0	EQOTC-OTCFF	03396884	-1289.007952	1987872.887	USD	1987872.887	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SOB1623043627.0.1.0	EQOTC-OTCFF	03396884	-43202920.75	30000000	USD	30000000	18-NOV-2006	16-NOV-2008	01-NOV-2010	01-NOV-2010	S
SOB16230494282.0.0.0	EQOTC-OTCNFI	03396884	6131043.522	197068000	USD	197068000	17-OCT-2007	17-OCT-2007	15-MAY-2013	15-MAY-2013	B
SOB15049532052.0.0.0	EQOTC-OTCFF	03396884	-995395.2195	932828.5812	USD	932828.5812	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SOB16230494312.0.0.0	EQOTC-OTCFF	03396884	-5090784.437	123539000	USD	123539000	17-OCT-2007	17-OCT-2007	23-AUG-2013	23-AUG-2013	S
SOB1623043841.0.1.0	EQOTC-OTCNFI	03396884	48518259.77	22500000	USD	22500000	16-NOV-2006	16-NOV-2008	01-NOV-2010	01-NOV-2010	B
SOB16230494542.0.0.0	EQOTC-OTCNFI	03396884	53431194.61	30000000	USD	30000000	17-OCT-2007	17-OCT-2007	15-JUN-2012	15-JUN-2012	B
SOB16230494962.0.0.0	EQOTC-OTCFF	03396884	-49035005.32	37500000	USD	37500000	17-OCT-2007	17-OCT-2007	15-JUN-2012	15-JUN-2012	S
SOB16230456672.0.0.0	EQOTC-OTCNFI	03396884	55173656.76	30000000	USD	30000000	17-OCT-2007	17-OCT-2007	21-JUN-2013	21-JUN-2013	B
SOB16230495742.0.0.0	EQOTC-OTCFF	03396884	-51185524.54	37500000	USD	37500000	17-OCT-2007	17-OCT-2007	21-JUN-2013	21-JUN-2013	S
SOB150495336342.0.0.0	EQOTC-OTCFF	03396884	-1208895.204	1268011.384	USD	1268011.384	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SOB15049527872.0.0.0	EQOTC-OTCFF	03396884	-264661.7567	7507267008	USD	7507267008	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SOB15049536862.0.0.0	EQOTC-OTCFF	03396884	-1450458.893	2683830.763	USD	2683830.763	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SOB15049536892.0.0.0	EQOTC-OTCFF	03396884	-1108794.132	5035747.614	USD	5035747.614	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S

tradeRefId	putCallID	underlier	underlierQuantity	strikePrice
9EF666BA5	P	SPX	42146	1186.35
9EF5MNI68	C	CAGR	20977	21.29
9EF5MNI68	C	CAGR	344	21.29
9EF64UNK3	P	SPX	38118	1
9EF5MNIJ08	P	CAGR	20977	21.29
9EF5MNIJ08	P	CAGR	344	21.29
9EF650JQ0	C	CIEN	7500000	5.65
9EF650JQ4	C	CIEN	7500000	6.61
9EF656859	P	SPX	42146	1186.35
9EF656854	C	SPX	18821	1513.56
9EF6566C2	P	SPX	19621	1513.56
9EF6566E9	P	SPX	19542	1279.3
9EF6566D0	P	SPX	38941	1284
9EF6NYU26	C	IBE.MC	97328	5.31
9EF5VL145	C	CAL	625000	25
9EF5VL160	C	CAL	625000	35
9EF5VL186	C	LCC	250000	30
9EF5VL1A1	C	LCC	250000	45
9EF5V66B7	P	GT	1500000	10
9EF5V66F8	P	GT	1500000	10
9EF5X2J87	P	NAVZ	500000	15
9EF5X2Q30	P	NAVZ	500000	15
9EF6NYUC8	P	IBE.MC	87328	5.31
SDB162465344Z.0.0.0	P	NTAP.O	420000	20
SDB162554938Z.0.0.0	C	LSLN	500000	10.8
SDB1626239424.0.0.0	C	NRG.N	200000	19.7
SDB1625549837Z.0.0.0*	C	LSLN	500000	19.8
SDB1504952899Z.0.0.0	C	EOG.D	22394	68.52
SDB1603441134.0.0.0	P	.N225	100000	12.92
SDB1504952928Z.0.0.0	C	UNC.AS	53793	17.84
SDB1504952938.0.1.0	P	ALUA.PA	38284	9.02
SDB1504953267Z.0.0.0	P	VIV.PA	33193	24.77
SDB1504953910Z.0.0.0	C	ALV.G	10867	94.76
SDB1504952948Z.0.0.0	P	RWEG.D	14403	51.51
SDB1504952949Z.0.0.0	P	ISP.MI	70160	3.84
SDB1504953291Z.0.0.0	C	LVMH.PA	7959	61.6
SDB1504952867Z.0.0.0	C	VIV.PA	33193	24.77
SDB1622963271Z.0.0.0	P	.SPX	2817	1888.97
SDB1622963288Z.0.0.0	C	.SPX	1517	1868.97
SDB1622963312Z.0.0.0	P	.SPX	7277	2145.85
SDB1622963364Z.0.0.0	C	.SPX	3819	2145.85
SDB1504953703Z.0.0.0	P	TEF.MC	141241.38	13.07
SDB1622963386Z.0.0.0	P	.SPX	7277	2215.07
SDB1622963400Z.0.0.0	C	.SPX	3919	2216.07

TradeRefId	pdCallIND	underlier	underlierQuantity	ethierPrice
SDBI5049537162.0.0.0	P	AXAF.PA	49033	19.57
SDBI5049537182.0.0.0	P	TUT.MI	67454.43	2.56
SDBI5049537202.0.0.0	C	RDSa.AS	128984	24.14
SDBI50495372042.0.0.0	P	FTE.PA	44269.5876	22.46
SDBI5049537442.0.0.0	P	ENEL.MI	113031.1215	7.268
SDBI5049537492.0.0.0	P	LAFF.PA	5285	72.45
SDBI5049537502.0.0.0	C	FOR.AS	48087	18.69
SDBI5049537582.0.0.0	C	.STOXX50E	16060	3113.3
SDBI5049537582.0.0.0	C	BNPP.PA	25970	55.22
SDBI5049537602.0.0.0	C	ING.AS	61420	22.76
SDBI504953762.0.0.0	C	DANO.PA	15522	37.5
SDBI504953762.0.0.0	P	.SPX	4695	2353.51
SDBI5049537632.0.0.0	P	ALVG.DE	10867	94.76
SDBI5049537722.0.0.0	P	DAIGn.DE	25833	33.07
SDBI504953782.0.0.0	P	UNG.AS	53793	17.84
SDBI5049537852.0.0.0	C	NOK1V.HE	144382	13.91
SDBI504953732.0.0.0	P	CARR.PA	18378	40.61
SDBI5049524042.0.0.0	C	RWEG.DE	14403	51.51
SDBI50495374272.0.0.0	C	.SPX	2528	2353.51
SDBI5049537942.0.0.0	P	SAPG.DE	6630	34.06
SDBI505589308.0.0.0	P	.SPX	16738	1493.65
SDBI5049537652.0.0.0	C	BAF.DE	16875	55.29
SDBI5049537912.0.0.0	C	SGOB.PA	10552	48.99
SDBI5049524222.0.0.0	C	SASY.PA	31346	72.65
SDBI5049537962.0.0.0	P	AEGN.AS	42745	10.5
SDBI5049524242.0.0.0	C	SOGN.PA	13850	81.16
SDBI5049524352.0.0.0	C	CARR.PA	18378	40.61
SDBI5049538102.0.0.0	C	SAPG.DE	6630	34.06
SDBI5049538242.0.0.0	P	AIRP.PA	7432	64.18
SDBI5049524562.0.0.0	P	EONG.DE	22394	66.52
SDBI504952462.0.0.0	P	SAPG.DE	19890	34.06
SDBI5049524762.0.0.0	P	GASI.MI	37630	22.7
SDBI5049525142.0.0.0	P	ENI.MI	79043	21.29
SDBI5049525282.0.0.0	C	OTEGn.DE	80551	14.92
SDBI5049529552.0.0.0	P	MUVGn.DE	5730	86.27
SDBI507093712.0.0.0	C	REP.NC	29703	20.23
SDBI504952982.0.0.0	C	ABG.N	250000	45
SDBI50495254.0.1.0	C	VRX.N	500000	32.4604
SDBI507094078.0.0.0	C	ABG.N	250000	34
SDBI5049538682.0.0.0	C	ENI.MI	79043	21.29
SDBI5049538772.0.0.0	C	AHLN.AS	47601	6.42
SDBI5018738922.0.0.0	C	.STOXX50E	5000	4851.6
SDBI5049538792.0.0.0	P	SGOB.PA	10552	48.99
SDBI504953756.0.1.0	C	VRX.N	500000	40.4604

tradeRefId	putCall/no	underlier	underlier/Quantity	strike/Price
SDB1501873893Z.0.0.0 C	.STOX50E	\$000	6717.6	
SDB1504953896Z.0.0.0 P	TUT.MI	277347	2.575	
SDB1504953910Z.0.0.0 C	CRDI.MI	150095	4.0625	
SDB1504953405Z.0.0.0 C	OREP.PA	9658	60.55	
SDB1504953417Z.0.0.0 P	FOR.AS	45087	18.69	
SDB1504953553Z.0.0.0 P	LVMH.PA	7959	61.6	
SDB1504952557Z.0.0.0 P	SASY.PA	31346	72.85	
SDB1504952558Z.0.0.0 P	BAYG.DE	22807	27.9	
SDB1504952559Z.0.0.0 P	OREP.PA	9658	60.55	
SDB1504953070Z.0.0.0 P	ING.AS	61420	22.75	
SDB1504952594Z.0.0.0 P	AHLN.AS	47601	6.42	
SDB1504952598Z.0.0.0 P	SOGN.PA	13850	81.16	
SDB1504953462Z.0.0.0 C	NTAP.O	420000	42	
SDB1504952606Z.0.0.0 P	LYOE.PA	27686	22.58	
SDB1504953439Z.0.0.0 P	BNPP.PA	25970	55.22	
SDB1504953464.1.0 C	ALUA.PA	38284	9.02	
SDB1504952636Z.0.0.0 C	SIEGR.DE	25788	62.36	
SDB1504952655Z.0.0.0 P	DANO.PA	15522	37.5	
SDB1504952660Z.0.0.0 C	AIRP.PA	7432	64.18	
SDB1504952679Z.0.0.0 P	REP.MC	29703	20.23	
SDB1504953473Z.0.0.0 P	RDSa.AS	128884	24.14	
SDB1504952685Z.0.0.0 C	LAFF.PA	5285	72.45	
SDB1504952703Z.0.0.0 C	BBVA.MC	104960	12.78	
SDB1504953483Z.0.0.0 P	PHG.AS	40738	63.62	
SDB1504952711Z.0.0.0 P	AXAF.PA	48083	21.08	
SDB1504953488Z.0.0.0 P	NOKI.V.HE	144362	19.67	
SDB1504953535Z.0.0.0 C	SAPG.DE	19890	13.91	
SDB1504953542Z.0.0.0 P	ISP.MI	33173	34.06	
SDB1625989016.0.0.0 C	MDT.N	1500000	3.64	
SDB1625989083.0.0.0 C	MDT.N	1600000	55.6809	
SDB1504952761Z.0.0.0 C	ENEI.MI	113031.1215	76.93	
SDB1504953102Z.0.0.0 P	BASF.DE	18875	7.258	
SDB1504953104Z.0.0.0 P	TOTFBSK=B	73948	55.29	
SDB1504953131Z.0.0.0 P	SAN.MC	193595	45.88	
SDB1504953139Z.0.0.0 P	SIEGR.DE	25788	9.34	
SDB1504953145Z.0.0.0 P	.STOX50E	16080	62.39	
SDB1504952820Z.0.0.0 C	ISP.MI	33173	3113.3	
SDB1504952821Z.0.0.0 C	TUT.MI	277347	3.64	
SDB1504953564Z.0.0.0 C	PHG.AS	40738	2.575	
SDB1504953594Z.0.0.0 P	DBKGr.DE	16834	21.08	
SDB1504952849Z.0.0.0 C	GASI.MI	37630	63.62	
SDB1504953596Z.0.0.0 C	LYOE.PA	27686	22.7	
SDB1504953597Z.0.0.0 C	AEQNAS	42745	22.58	
			10.5	

tradeRefId	puCallIND	underlier	underlierQuantity	strikePrice
SDB1504952870Z.0.0.0 P		DYEGn.DE	80581	14.92
SDB1504953805Z.0.0.0 C		FTE.PA	44289.5876	22.46
SDB1504952878Z.0.0.0 C		TLIT.MI	67454.43	2.58
SDB1504953185Z.0.0.0 P		CRDI.MI	150085	4.0625
SDB1626239221.0.0.0 C		NRG.N	200000	29.543
SDB1504953613Z.0.0.0 C		TEF.MC	141241.36	13.07
SDB1504953198Z.0.0.0 C		ISP.MI	70180	3.64
SDB1504953202Z.0.0.0 P		BBVA.MC	104860	12.78
SDB1623043827.0.1.0 C		MA.N	375000	80
SDB1623049426Z.0.0.0 C		SNDK.O	1300000	82.36
SDB16230493205Z.0.0.0 C		BAYG.DE	22607	27.8
SDB1623049431Z.0.0.0 C		SNOK.O	1300000	65.03
SDB1623043841.0.1.0 C		MA.N	375000	60
SDB1623049454Z.0.0.0 C		PCLN.O	750000	40
SDB1623049496Z.0.0.0 C		PCLN.O	750000	50
SDB1623049567Z.0.0.0 C		PCLN.O	750000	40
SDB1623049574Z.0.0.0 C		PCLN.O	750000	50
SDB1504953634Z.0.0.0 C		DAIGn.DE	25633	33.07
SDB1504952767Z.0.0.0 C		MUVGn.DE	5730	88.27
SDB1504953696Z.0.0.0 C		SAN.MC	193685	9.34
SDB1504953889Z.0.0.0 C		TOTF8SK-B	73948	45.88

Trade Reference Id	Accl Number	Market Exposure	Trade Date	Notional Value	Notional Currency	Maturity Date	Buy/Sell
NUUQ4125H00800000000	006441679	38572530.92	22-DEC-2004	149750000	USD	05-FEB-2040	B
NUUQ5030L00800000000	006441679	40000	02-MAR-2005	250000	USD	05-NOV-2040	B
BUUQ3060000800000000	006441679	87307816.93	28-JUN-2005	213750000	USD	05-AUG-2040	B
NUUQ510DL00800000000	006441679	90000	07-OCT-2005	250000	USD	03-OCT-2045	B
BUUQ5060000800000000	006441679	20422861.13	28-JUN-2005	50000000	USD	05-AUG-2040	B
BUUQ5111900800000000	006441679	88917.3082	23-NOV-2005	249402.93	USD	03-JAN-2043	B
NUUQ512BM00800000000	006441679	32866.83543	19-DEC-2005	250000	USD	05-DEC-2042	B
SD8531906737.0	006441679	-7257.552229	17-AUG-2006	11132055.87	USD	20-JUN-2009	B
SD8532092397.0	006815922	-1100909.124	23-OCT-2006	59370964.63	USD	20-DEC-2011	S
SD8532092188.0	006441679	1862388.504	23-OCT-2006	74213705.79	USD	20-DEC-2011	B
SD8532354298.0	006441679	-200685.2442	19-JAN-2007	75000000	USD	20-JUN-2010	B
SD8532354359.0	006441679	-55244.28693	19-JAN-2007	25000000	USD	20-JUN-2010	B
NUUQ409IP00800000000	006441679	16822.33571	23-SEP-2004	89774.61	USD	07-DEC-2040	B
NUUQ6014M00800000000	006441679	37481.1205	12-JAN-2008	247447.12	USD	06-OCT-2043	B
NUUQ4102Q00800000000	006441679	6327.145	20-OCT-2004	70443.79	USD	09-DEC-2040	B
NUUQ507C000800000000	006441679	49731.8241	20-JUL-2005	244765.88	USD	08-JUN-2042	B
SD8533080300.14	006815922	16987.50612	18-JUL-2007	20000000	USD	20-SEP-2012	S
NUUQ409H500800000000	006441679	62300513.07	23-SEP-2004	315581873.4	USD	07-DEC-2012	B
NUUQ4102N00800000000	006441679	18972898.35	20-OCT-2004	200994743.1	USD	06-DEC-2040	B
NUUQ5035C00800000000	006441679	29022267.77	13-MAY-2005	186736984.4	USD	06-JUN-2044	B
SD8533440664.0.0	006815922	-6138.445747	05-SEP-2007	9000000	USD	20-JUN-2010	B
SD8533440664.1.0	006815922	-23189.68393	05-SEP-2007	34000000	USD	20-JUN-2010	B
SD8533440664.2.0	006815922	-11584.84197	05-SEP-2007	17000000	USD	20-JUN-2010	B
SD8506588674.0	006815922	-69632.70813	08-AUG-2007	10000000	USD	20-SEP-2012	S
BUUQ5111600800000000	006441679	13369580.5	24-NOV-2003	472578320.2	USD	03-JAN-2043	B
NUUQ4123O00800000000	006441679	39952.7856	15-DEC-2004	207170.12	USD	04-JAN-2041	B
NUUQ504GD00800000000	006441679	20498075.3	21-APR-2005	68408415.1	USD	06-JAN-2041	B
NUUQ6013A00800000000	006441679	134301423.5	12-JAN-2006	335104884.4	USD	06-OCT-2043	B
NUUQ6090V0030000A00	006815922	4805478.57	12-SEP-2006	327257840.4	USD	28-SEP-2045	B
NUUQ5035800800000000	006441679	28335535.36	11-MAR-2005	101577993.8	USD	15-NOV-2040	B
SD8533882552.1.0	006815922	3221363.041	30-OCT-2007	50000000	USD	20-JUN-2012	B
NUUQ509I008000000000	006441679	64930289.18	27-SEP-2005	183363148.5	USD	06-MAY-2042	B
NUUQ508I008000000000	006441679	81388.2748	27-SEP-2005	232284.84	USD	06-MAY-2042	B
SD8533920572.0	006815922	-157819.7789	06-NOV-2007	2226411.74	USD	20-DEC-2012	S
SD8533918128.0	006815922	183909.4659	06-NOV-2007	2226411.74	USD	20-DEC-2012	B
SD8533918096.0	006815922	272853.9838	06-NOV-2007	2226411.74	USD	20-DEC-2012	B
NUUQ409HR00800000000	006441679	50741743.47	23-SEP-2004	224831328.4	USD	12-NOV-2042	B
NUUQ409IN00800000000	006441679	14953.0675	23-SEP-2004	69221.45	USD	12-NOV-2042	B
SD82012897947.0.0.0	006441679	340575.8813	12-JUL-2008	12500000	USD	11-SEP-2042	B
SD82012886138.0.0	006441679	2911353.606	21-APR-2006	44500000	USD	10-NOV-2045	B
SD82012886054.0.0.0	006441679	477886.8042	12-JUL-2008	12500000	USD	10-NOV-2045	B
SD82012886165.0.0	006441679	1874518.776	21-APR-2006	44500000	USD	15-FEB-2039	B
SD82012888040.0.0.0	006441679	52467.9867	12-JUL-2006	12500000	USD	15-FEB-2039	B
SD82012888055.0.0.0	006441679	400075.1369	12-JUL-2006	12500000	USD	10-JUL-2039	B

Trade Reference Id	Acct Number	Market Exposure	Trade Date	Notional Value	Notional Currency	Maturity Date	Buy/Sell
SD82012886141.0.0	006441679	2302399.865	21-APR-2006	44500000	USD	10-JUL-2039	B
SD82012886109.0.0	006441679	835779.4047	21-APR-2006	44500000	USD	10-DEC-2042	B
SD82012987809.0.0	006441679	166074.351	12-JUL-2006	12500000	USD	10-DEC-2042	B
SD82012988047.0.0	006441679	1476254.728	12-JUL-2006	44500000	USD	10-MAY-2043	B
SD82012988046.0.0	006441679	724173.0575	12-JUL-2006	15000000	USD	10-JUN-2048	B
SD82012988048.0.0	006441679	594706.8936	12-JUL-2006	11000000	USD	10-MAY-2043	B
SD82012987959.0.0	006441679	1345485.295	12-JUL-2006	42500000	USD	10-MAY-2043	B
SD82012987862.0.0	006441679	790855.3895	12-JUL-2006	15000000	USD	10-MAY-2043	B
SD82012987858.0.0	006441679	396588.3066	12-JUL-2006	12500000	USD	10-NOV-2042	B
SD82012987858.0.0	006441679	2229225.852	21-APR-2006	44500000	USD	10-NOV-2042	B
SD82012988111.0.0	006441679	1411054.812	12-JUL-2006	42500000	USD	10-JUL-2045	B
SD82012988045.0.0	006441679	1341947.412	12-JUL-2006	42500000	USD	10-JUL-2045	B
SD82012988052.0.0	006441679	882079.2508	12-JUL-2006	15000000	USD	10-JUL-2045	B
SD82012987916.0.0	006441679	339123.6193	12-JUL-2006	12500000	USD	10-JUL-2045	B
SD82012886113.0.0	006441679	2498932.486	21-APR-2006	44500000	USD	10-JUL-2045	B
SD82012988053.0.0	006441679	519069.7451	12-JUL-2006	12500000	USD	10-NOV-2045	B
SD82012886123.0.0	006441679	2743699.975	21-APR-2006	44500000	USD	10-NOV-2045	B
SD82012886149.0.0	006441679	2527725.783	21-APR-2006	44500000	USD	11-SEP-2042	B
SD82012988167.0.0	006441679	398836.3313	12-JUL-2006	12500000	USD	12-JUN-2043	B
SD82012988042.0.0	006441679	1323400.548	12-JUL-2006	42500000	USD	12-JUN-2043	B
SD82012988043.0.0	006441679	744004.6946	12-JUL-2006	15000000	USD	10-AUG-2042	B
SD82012886211.0.0	006441679	1828917.804	21-APR-2006	44500000	USD	10-AUG-2042	B
SD82012988071.0.0	006441679	474246.8907	12-JUL-2006	13000000	USD	14-NOV-2042	B
SD82012988055.0.0	006441679	1322149.727	12-JUL-2006	42500000	USD	15-JUL-2042	B
SD82012988057.0.0	006441679	808828.562	12-JUL-2006	15000000	USD	15-JUL-2042	B
SD82012886145.0.0	006441679	2509058.155	21-APR-2006	44500000	USD	15-AUG-2042	B
SD82012988058.0.0	006441679	264116.6234	12-JUL-2006	12500000	USD	15-AUG-2042	B
SD82012987934.0.0	006441679	496562.4193	12-JUL-2006	12500000	USD	10-OCT-2045	B
SD82012886117.0.0	006441679	268855.802	21-APR-2006	44500000	USD	10-OCT-2045	B
SD82012988193.0.0	006441679	580734.7187	21-APR-2006	44500000	USD	13-FEB-2046	B
SD82012987940.0.0	006441679	165994.6526	12-JUL-2006	12500000	USD	13-FEB-2046	B
SD82012987973.0.0	006441679	452992.3559	12-JUL-2006	12500000	USD	15-AUG-2039	B
SD82012886133.0.0	006441679	2700302.858	21-APR-2006	44500000	USD	15-AUG-2039	B
SD82012886135.0.0	006441679	2747188.004	21-APR-2006	44500000	USD	15-DEC-2040	B
SD82012886155.0.0	006441679	2947841.391	21-APR-2006	44500000	USD	15-DEC-2040	B
SD82012988039.0.0	006441679	491601.3629	12-JUL-2006	12500000	USD	15-DEC-2040	B
SD82012988092.0.0	006441679	195156.807	12-JUL-2006	12500000	USD	15-JAN-2045	B
SD82012886131.0.0	006441679	2289985.398	21-APR-2006	44500000	USD	15-MAY-2043	B
SD82012987954.0.0	006441679	392901.8006	12-JUL-2006	12500000	USD	15-MAY-2043	B
SD82012886127.0.0	006441679	2854678.682	21-APR-2006	44500000	USD	16-JAN-2046	B
SD82012886119.0.0	006441679	2946540.299	21-APR-2006	44500000	USD	10-SEP-2045	B
SD82012987838.0.0	006441679	585441.311	12-JUL-2006	12500000	USD	10-SEP-2045	B
SD82012886121.0.0	006441679	2767774.778	21-APR-2006	44500000	USD	11-DEC-2040	B

Trade Reference Id	Acct Number	Market Exposure	Trade Date	Notional Value	Notional Currency	Maturity Date	Buy/Sell
SD82012987943.0.0.0	006441679	455232.8336	12-JUL-2006	12500000	USD	11-DEC-2040	B
SD82012987971.0.0.0	006441679	268986.3064	12-JUL-2006	13000000	USD	15-AUG-2038	B
SD82012988060.0.0.0	006441679	160463.1364	12-JUL-2006	12500000	USD	15-AUG-2029	B
SD82012988201.0.0.0	006441679	581840.827	21-APR-2006	44500000	USD	15-AUG-2040	B
SD82012988062.0.0.0	006441679	727590.0281	12-JUL-2006	16000000	USD	15-FEB-2030	B
SD82012988061.0.0.0	006441679	1325219.032	12-JUL-2006	42500000	USD	15-FEB-2044	B
SD82012988147.0.0.0	006441679	2772081.146	21-APR-2006	44600000	USD	15-DEC-2044	B
SD82012988125.0.0.0	006441679	2726731.467	21-APR-2006	44500000	USD	15-JUL-2044	B
SD82012988059.0.0.0	006441679	509492.2341	12-JUL-2006	12800000	USD	15-DEC-2044	B
SD82012987952.0.0.0	006441679	465837.5944	12-JUL-2006	12500000	USD	15-JUL-2044	B
SD82012988163.0.0.0	006441679	925225.3481	21-APR-2006	44500000	USD	15-AUG-2038	B
SD82012988168.0.0.0	006441679	460052.4561	12-JUL-2006	12500000	USD	15-JAN-2046	B
SD82012986216.0.0.0	006441679	563339.0062	21-APR-2006	44500000	USD	15-AUG-2041	B
SD82012986151.0.0.0	006441679	2110567.112	21-APR-2006	44500000	USD	15-MAR-2042	B
SD82012988077.0.0.0	006441679	364827.9162	12-JUL-2006	12500000	USD	15-AUG-2041	B
SD82012988074.0.0.0	006441679	160928.3306	12-JUL-2006	12500000	USD	15-OCT-2044	B
SD82012986220.0.0.0	006441679	1074425.742	21-APR-2006	44500000	USD	15-OCT-2044	B
SD82012986084.0.0.0	006441679	372943.7122	12-JUL-2006	15500000	USD	15-DEC-2044	B
SD82012986153.0.0.0	006441679	2761372.703	21-APR-2006	44500000	USD	15-DEC-2044	B
SD82012988086.0.0.0	006441679	468463.3354	12-JUL-2006	12500000	USD	05-OCT-2045	B
BUUQ5111400800.0.0.0	006441679	116010000	11-MAY-2007	322250000	USD	05-JAN-2043	B
BUUQ5111500800.0.0.0	006441679	97724744.55	11-MAY-2007	342693941.9	USD	05-DEC-2042	B
BUUQ5120L00800.0.0.0	006441679	114310851.9	11-MAY-2007	846747051.2	USD	15-MAR-2013	B
NUUQ4123N00800.0.0.0	006441679	52281930.56	15-FEB-2006	600000000	USD	12-FEB-2035	B
NUUQ5022A00700.0.0.0	006441679	65040000	15-MAY-2007	408500000	USD	05-NOV-2040	B
NUUQ5030K00800.0.0.0	006441679	66256.6472	15-MAY-2007	213731.12	USD	07-JAN-2041	B
NUUQ504CE00800.0.0.0	006441679	258506036.4	15-MAY-2007	1230981126	USD	09-JUN-2042	B
NUUQ507BS00800.0.0.0	006441679	233910000	15-MAY-2007	849750000	USD	03-OCT-2045	B
NUUQ510DN00800.0.0.0	006441679	233010000	15-MAY-2007	847250000	USD	03-OCT-2045	B
NUUQ510DP00800.0.0.0	006441679	209731544.4	15-MAY-2007	1133884024	USD	05-DEC-2040	B
SD8503565139.0.0.0	006441679	336042907.7	19-JUL-2006	1176087922	USD	04-NOV-2041	B
SD8503565516.0.0.0	006441679	397928750	19-JUL-2006	1187850000	USD	04-NOV-2041	B
SD8504492863.0.0.0	006441679	48994750	08-NOV-2006	1399850000	USD	03-OCT-2039	B
SD8504493409.0.0.0	006441679	48994750	08-DEC-2006	1000000000	USD	03-OCT-2039	B
SD8504676606.0.0.0	006441679	3500000	08-DEC-2006	1000000000	USD	03-OCT-2039	B
SD8504676635.0.0.0	006441679	3500000	08-DEC-2006	1000000000	USD	03-OCT-2039	B
SD8981652352.0.0.0	006815922	170746392.8	22-MAR-2007	470000000	USD	26-MAR-2047	B

Counterparty Ref. Number

Trade Reference Id	Reference Obligation	Counterparty Ref. Number
NUUQ4125H0800000000	RIVER NORTH CDO LTD.	727404
NUUQ5030L0080000000	HUNTINGTON CDO, LTD.	956085
BUUQ5060J0080000000	ISCHUS CDO I LTD	859038
NUUQ510DL0080000000	ORIENT POINT CDO, LTD.	959037
BUUQ5060K0080000000	ISCHUS CDO I LTD	
BUUQ511190800000000	BRODERICK 1 CDO LTD.	
NUUQ512BM0800000000	KLEROS PREFERRED FUNDING II, LLC	
SD853196737.0	VALEO	
SD853292387.0	MUNICH RE FINANCE B.V.	
SD853292188.0	DEUTSCHE BANK FINANCE N.V.	
SD8532354298.0	REPUBLIC OF ITALY	
SD8532354359.0	REPUBLIC OF ITALY	
NUUQ409IP0080000000	RESERVOIR FUNDING LTD.	
NUUQ6014M0800000000	SOUTH COAST FUNDING VIII LTD	
NUUQ410200800000000	MERCURY CDO 2004-1, LTD.	
NUUQ507CD0800000000	JUPITER HIGH GRADE CDO LTD	
SD8533080300.1.4	KRAFT FOODS INC.	
NUUQ409HS0080000000	RESERVOIR FUNDING LTD.	
NUUQ4102N0800000000	MERCURY CDO 2004-1, LTD.	
NUUQ505SC0080000000	SATURN VENTURES I, LTD.	
SD8533440664.0.0	HELLENIC REPUBLIC (THE)	
SD8533440664.1.0	HELLENIC REPUBLIC (THE)	
SD8533440664.2.0	HELLENIC REPUBLIC (THE)	
SD8506568874.0	BLACK & DECKER CORPORATION (THE)	
BUUQ511760800000000	BRODERICK CDO 1 LTD	
NUUQ4123O0800000000	DUNHILL ABS CDO LTD	
NUUQ504GD0800000000	SOUTH COAST FUNDING	
NUUQ6012A0080000000	SOUTH COAST FUNDING VIII LTD	
NUUQ6060V0030000A00	ABACUS 2006-NS1, LTD.	
NUUQ503580080000000	ORCHID STRUCTURED FINANCE CDO, LTD.	
SD8533882552.1.0	CDX.NA.IQ.HVOL.8	
NUUQ509IU00800000000	LEXINGTON CAPITAL FUNDING, LTD.	
NUUQ509IV00800000000	LEXINGTON CAPITAL FUNDING, LTD.	
SD8533920572.0	ING BANK N.V.	
SD8533918128.0	THE ROYAL BANK OF SCOTLAND PUBLIC LIMITED COMPANY	
SD8533918096.0	BANK OF SCOTLAND PLC	
NUUQ409IN00800000000	GLACIER FUNDING CDO II, LTD.	
SD82012887947.0.0.0	GLACIER FUNDING CDO II, LTD.	772240-772244
SD82012888139.0.0	BEAR STEARNS COMMERCIAL MORTGAGE SECURITIES INC	
SD82012888054.0.0.0	GMAC MORTGAGE CORPORATION	
SD82012886185.0.0	GMAC MORTGAGE CORPORATION	
SD82012888040.0.0.0	CS FIRST BOSTON MORTGAGE TRUST	772240-772244
SD82012888055.0.0.0	CS FIRST BOSTON MORTGAGE TRUST	
	(GS) GS MORTGAGE SECURITIES CORPORATION II	

Trade Reference Id	Reference Obligation	Counterparty Ref. Number
SD82012986141.0.0	COLUMBIA CENTER TRUST	772240-772244
SD82012866109.0.0	BANC OF AMERICA STRUCTURAL SECURITY TRUST	772240-772244
SD82012987809.0.0	BANC OF AMERICA STRUCTURAL SECURITY TRUST	
SD82012988047.0.0.0	GE CAPITAL COMMERCIAL MORTGAGE CORPORATION	
SD82012988046.0.0.0	GE CAPITAL COMMERCIAL MORTGAGE CORPORATION	
SD82012988048.0.0.0	GE CAPITAL COMMERCIAL MORTGAGE CORPORATION	
SD82012987959.0.0.0	COMM 2005-C6 COMMERCIAL MORTGAGE PASS-THROUGH CERTIFICATES	
SD82012987962.0.0.0	COMM 2005-C6 COMMERCIAL MORTGAGE PASS-THROUGH CERTIFICATES	
SD82012987958.0.0.0	BANC OF AMERICA STRUCTURAL SECURITY TRUST	772240-772244
SD82012886111.0.0	BANC OF AMERICA STRUCTURAL SECURITY TRUST	
SD82012988050.0.0.0	GE CAPITAL COMMERCIAL MORTGAGE CORPORATION	
SD82012988045.0.0.0	GE CAPITAL COMMERCIAL MORTGAGE CORPORATION	
SD82012988052.0.0.0	GE CAPITAL COMMERCIAL MORTGAGE CORPORATION	
SD82012987918.0.0.0	BANC OF AMERICA STRUCTURAL SECURITY TRUST	772240-772244
SD82012988113.0.0	BANC OF AMERICA STRUCTURAL SECURITY TRUST	
SD82012988053.0.0.0	GE CAPITAL COMMERCIAL MORTGAGE CORPORATION	772240-772244
SD82012888137.0.0	GE CAPITAL COMMERCIAL MORTGAGE CORPORATION	
SD82012986123.0.0	BEAR STEARNS COMMERCIAL MORTGAGE SECURITIES INC	772240-772244
SD82012986149.0.0	MERRILL LYNCH MORTGAGE TRUST	772240-772244
SD82012988167.0.0.0	MERRILL LYNCH MORTGAGE TRUST	772240-772244
SD82012988042.0.0.0	GREENWICH CAPITAL COMMERCIAL FUNDING CORP.	
SD82012988043.0.0.0	GREENWICH CAPITAL COMMERCIAL FUNDING CORP.	
SD82012886211.0.0	MORGAN STANLEY CAPITAL	772240-772244
SD82012988071.0.0.0	MORGAN STANLEY CAPITAL	
SD82012988056.0.0.0	JP MORGAN CHASE COMMERCIAL MORTGAGE SECS CORP	
SD82012988057.0.0.0	JP MORGAN CHASE COMMERCIAL MORTGAGE SECS CORP	772240-772244
SD82012886145.0.0	JP MORGAN CHASE COMMERCIAL MORTGAGE SECS CORP	
SD82012988058.0.0.0	JP MORGAN CHASE COMMERCIAL MORTGAGE SECS CORP	
SD82012987934.0.0.0	BANC OF AMERICA COMMERCIAL MORTGAGE INC	772240-772244
SD82012886117.0.0	BANC OF AMERICA STRUCTURAL SECURITY TRUST	772240-772244
SD82012886158.0.0	BEAR STEARNS COMMERCIAL MORTGAGE SECURITIES INC	
SD82012987940.0.0.0	BEAR STEARNS COMMERCIAL MORTGAGE SECURITIES INC	
SD82012987973.0.0.0	CS FIRST BOSTON MORTGAGE SECURITIES CORP	772240-772244
SD82012886133.0.0	CS FIRST BOSTON MORTGAGE TRUST	772240-772244
SD82012886135.0.0	CS FIRST BOSTON MORTGAGE TRUST	
SD82012886155.0.0	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST	772240-772244
SD82012986039.0.0.0	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST	
SD82012988082.0.0.0	CITIGROUP COMMERCIAL MORTGAGE TRUST 2004-C2	
SD82012886131.0.0	CITIGROUP COMMERCIAL MORTGAGE TRUST 2004-C2	
SD82012987954.0.0.0	CITIGROUP/DEUTSCHE BANK COMMERCIAL MORTGAGES	772240-772244
SD82012886127.0.0	BANC OF AMERICA STRUCTURAL SECURITY TRUST	772240-772244
SD82012886119.0.0	BANC OF AMERICA STRUCTURAL SECURITY TRUST	
SD82012987938.0.0.0	BEAR STEARNS COMMERCIAL MORTGAGE SECURITIES INC	772240-772244
SD82012986121.0.0	BEAR STEARNS COMMERCIAL MORTGAGE SECURITIES INC	

Counterparty Ref. Number

Trade Reference Id	Reference Obligation	Counterparty Ref. Number
SD82012987943.0.0.0	BEAR STEARNS COMMERCIAL MORTGAGE SECURITIES INC	772240-772244
SD82012997971.0.0.0	FIRST BOSTON MORTGAGE SECURITIES CORP	772240-772244
SD82012986060.0.0.0	LB-US COMMERCIAL MORTGAGE TRUST	772240-772244
SD82012986620.0.0.0	LB-US COMMERCIAL MORTGAGE TRUST	772240-772244
SD82012986062.0.0.0	LB-US COMMERCIAL MORTGAGE TRUST	772240-772244
SD82012988061.0.0.0	LB-US COMMERCIAL MORTGAGE TRUST	772240-772244
SD82012986147.0.0.0	JP MORGAN CHASE COMMERCIAL MORTGAGE SECS CORP	772240-772244
SD82012986125.0.0.0	CITIGROUP/DEUTSCHE BANK COMMERCIAL MORTGAGES	772240-772244
SD82012986099.0.0.0	JP MORGAN CHASE COMMERCIAL MORTGAGE SECS CORP	772240-772244
SD82012987952.0.0.0	CD 2005-CD1 COMMERCIAL MORTGAGE TRUST	772240-772244
SD82012986163.0.0.0	FIRST BOSTON MORTGAGE SECURITIES CORP	772240-772244
SD82012988168.0.0.0	DEUTSCHE MORTGAGE AND ASSET RECEIVING CORP-ASB	772240-772244
SD82012986215.0.0.0	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST	772240-772244
SD82012986151.0.0.0	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST	772240-772244
SD82012988077.0.0.0	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST	772240-772244
SD82012988074.0.0.0	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST	772240-772244
SD82012986220.0.0.0	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST	772240-772244
SD82012988084.0.0.0	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST	772240-772244
SD82012986153.0.0.0	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST	772240-772244
SD82012988088.0.0.0	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST	772240-772244
BUUQ5111402800.0.0.0	SHERWOOD FUNDING CDO, LTD.	
BUUQ5111500800.0.0.0	BRODERICK 1 CDO LTD.	
BUUQ5120100800.0.0.0	KLEROS PREFERRED FUNDING II, LLC	
NUUQ4123100800.0.0.0	DUNHILL ABS CDO LTD	
NUUQ5022A00700.0.0.0	ORKNEY HOLDINGS, LLC	
NUUQ5030K00800.0.0.0	HUNTINGTON CDO, LTD.	
NUUQ504GE00800.0.0.0	SOUTH COAST FUNDING	
NUUQ507BS00800.0.0.0	JUPITER HIGH GRADE CDO LTD	
NUUQ5100N00800.0.0.0	ORIENT POINT CDO, LTD.	
NUUQ510DP00800.0.0.0	ORIENT POINT CDO, LTD.	
NUUQ510L300800.0.0.0	ALTUS II FUNDING LTD	
SD8503565139.0.0.0	WEST COAST FUNDING LTD 2008-1A	5295168/5295168/5295168/5295168/5295168/5295168/
SD8503565518.0.0.0	WEST COAST FUNDING LTD 2008-1A	5286509/5296309/5286309/5296309/5296309/5296309/
SD8504492863.0.0.0		
SD8504493409.0.0.0		
SD8504678606.0.0.0		
SD8504678635.0.0.0		
SD8581652352.0.0.0		

Trade Reference Id	GS Number	Fixed Rate	Approx Mid Current Rate	Spread Based IND
NUUQ4125H0080000000	11			N
NUUQ5030L0080000000	8P3J1	10		N
BUUQ50960J0080000000	8QBPJ3	10		N
NUUQ510DL0080000000	8R06L2	10		N
BUUQ50960K0080000000	8QBPJ3	10		N
BUUQ51190080000000	8RCHF7	10		N
NUUQ512BM0080000000		10		N
SD8531906737.0	2RDGW2	38		N
SD8532082397.0	2ECMQ9	17		N
SD8532092188.0	6ZDXV9	15		N
SD8532354288.0	2116T4	18		N
SD8532354359.0	2116T4	18		N
NUUQ409IP0080000000	8NV2M0	11		N
NUUQ6014M0080000000		14		N
NUUQ41020080000000		11		N
NUUQ507G5080000000	8QBZM3	10		N
SD8533080300.14	2RF6P3	42		N
NUUQ409HS0080000000	8NV2L2	11		N
NUUQ4102N0080000000		11		N
NUUQ5055C0080000000	8PTK76	10		N
SD8533440864.0.0	6Z4RO0	11		N
SD8533440664.1.0	6Z4RO0	11		N
SD8533440864.2.0	6Z4RO0	11		N
SD85306568974.0	64NQ07	50		N
BUUQ51116008000000	8RCNC7	10		N
NUUQ41230080000000		11		N
NUUQ504GD0080000000	8PRLB0	10		N
NUUQ6013A0080000000		14		N
NUUQ6090V0030000A00		13		N
NUUQ5035E0080000000	8PHUP1	12		N
SD8533882552.1.0	9XUGS1	75		N
NUUQ509IU0080000000	8R38Z3	10		N
NUUQ509IV0080000000	8R38Z3	10		N
SD8533920572.0	60BXY7	37		N
SD8533918128.0	3J49L1	49		N
SD8533918095.0	2EB7O8	62		N
NUUQ409HRC0080000000	8NV2P3	11		N
NUUQ409IN0080000000	8NV2P3	11		N
SD82012987947.0.0.0	8RPD05	8		N
SD82012886139.0.0	8SHAD7	12		N
SD82012988054.0.0.0	8RP007	8		N
SD82012886165.0.0	8S55E7	8		N
SD82012988040.0.0.0	8S55E7	8		N
SD82012988055.0.0.0	8PXCL5	8		N

Trade Reference Id	GS Number	Fixed Rate	Approx Mid Current Rate	Spread Based IND
SD82012886141.0.0	8PXMF7	12		N
SD82012886109.0.0	8PM13	12		N
SD82012987809.0.0	8QJJE6	8		N
SD82012886047.0.0	8PZDW5	8		N
SD82012988046.0.0	8PBWRS	10		N
SD82012988048.0.0	8PS8L0	8		N
SD82012987959.0.0	8PS997	8		N
SD82012987952.0.0	8PSOP4	10		N
SD82012987858.0.0	8Q4858	8		N
SD82012886111.0.0	8PT1P7	12		N
SD82012988050.0.0	8QTST9	8		N
SD82012988045.0.0	8P1VR1	8		N
SD82012988052.0.0	8SZF34	10		N
SD82012987916.0.0	8R6P12	8		N
SD82012886113.0.0	8SHBS8	12		N
SD82012886053.0.0	8R67W6	8		N
SD82012886137.0.0	8S0SK9	12		N
SD82012886123.0.0	8SHBV8	12		N
SD82012886149.0.0	8QSOA2	12		N
SD82012988167.0.0	8Q3IX8	8		N
SD82012988042.0.0	8OU3R9	8		N
SD82012988043.0.0	8OU3WB	10		N
SD82012886211.0.0	8R9LP7	8		N
SD82012888071.0.0	8R9LP7	8		N
SD82012988056.0.0	8PZDX3	8		N
SD82012988067.0.0	8Q5061	10		N
SD82012989145.0.0	8SHAGD	12		N
SD82012988058.0.0	8SIER0	8		N
SD82012987894.0.0	8R5JMS	8		N
SD82012886117.0.0	8RLM38	12		N
SD82012886159.0.0	8Q3LE8	8		N
SD82012987940.0.0	8Q3LE8	8		N
SD82012987973.0.0	8R1U17	8		N
SD82012886133.0.0	8SHAB1	12		N
SD82012886135.0.0	8RTY95	12		N
SD82012886155.0.0	8SHAU9	12		N
SD82012988039.0.0	8RGWF1	8		N
SD82012988092.0.0	8RYBS7	8		N
SD82012886131.0.0	8Q1SG8	12		N
SD82012987954.0.0	8R9781	8		N
SD82012886127.0.0	8SHA88	12		N
SD82012886119.0.0	8SH9T4	12		N
SD82012987938.0.0	8S16C9	8		N
SD82012886121.0.0	8SH9U1	12		N

Trade Reference Id	GS Number	Fixed Rate	Approx Mid Current Rate	Spread Based IND
SD52012887943.0.0.0	8RG769	8		N
SD52012887971.0.0.0	8RXN72	8		N
SD52012888059.0.0.0	8O6RJ4	8		N
SD52012888201.0.0	8O6RJ4	8		N
SD52012888052.0.0.0	8P8ME2	10		N
SD52012888061.0.0.0	8P8WM6	8		N
SD52012886147.0.0	8SHB61	12		N
SD52012886125.0.0	8RMDG7	12		N
SD52012888039.0.0.0	8RGWH7	8		N
SD52012887952.0.0.0	8R06J2	8		N
SD52012886163.0.0	8RXN72	8		N
SD52012886168.0.0.0	8554B4	8		N
SD52012886218.0.0	8P3TB5	8		N
SD52012886151.0.0	8PT1Q5	12		N
SD52012888077.0.0.0	8P9EW2	8		N
SD52012888074.0.0.0	8P3TB5	8		N
SD52012886220.0.0	8RQJ04	8		N
SD52012888084.0.0.0	8RQJ04	8		N
SD52012886153.0.0	8RLS53	12		N
SD52012888098.0.0.0	8RGYF3	8		N
BUUQ5111400800.0.0.0	8R9J03	0		N
BUUQ5111500800.0.0.0	8RCHF7	0		N
BUUQ5120100800.0.0.0	8RHKE5	0		N
NUUQ4123N00800.0.0.0	8O14B0	0		N
NUUQ5022A00700.0.0.0		0		N
NUUQ5030K00800.0.0.0	8P3J11	0		N
NUUQ504GE00800.0.0.0	8PRL46	0		N
NUUQ507BS00800.0.0.0	8QBZN3	0		N
NUUQ510DN00800.0.0.0	8R06L2	0		N
NUUQ510DF00800.0.0.0	8OXYF1	0		N
NUUQ510L300800.0.0.0	8R2SG5	0		N
SD503555139.0.0.0	8SXUE8	0		N
SD50355516.0.0.0	8SXUF5	0		N
SD504492863.0.0.0	8TW9K9	0		N
SD504493409.0.0.0	8TW9L7	0		N
SD504678606.0.0.0	8TW9L7	0		N
SD504678635.0.0.0	8TW9K9	0		N
SD5881652352.0.0.0		0		N

CUSIP Quantity	Description	Collateral Type	Haircut Percent	Closing Price (USD)	USD Amount	Haircut USD Amount
CASH 4500000000	U S DOLLAR CASH-USD		1	450000000	450000000	450000000

Unkown

From: Dias, Marina [Marina.Dias@ny.email.gs.com]
Sent: Monday, November 26, 2007 9:10 AM
To: aigfpcollateral@aigfpc.com
Subject: Margin Call Report GSI vs. AIG FINANCIAL PRODUCTS CORP
Attachments: Invoice; FX Details; Fixed Income Swaps Details; Equity Options Details; Credit Derivatives Details; Collateral Details

The 6 attachments to this Email contain the Margin Call Report for close of business 23-NOV-2007.
Please confirm receipt of this report by contacting us via e-mail or phone.

Marina Dias
212-902-6537
Marina.Dias@gs.com

Prepared Monday, November 26, 2007 at 09:09 AM
Compass Tracking Code 24834_330090920

<<Invoice>> <<FX Details>> <<Fixed Income Swaps Details>> <<Equity Options Details>> <<Credit Derivatives
Details>> <<Collateral Details>>

5/7/2008

Goldman Sachs International
Peterborough Court | 133 Fleet St | London, EC4A2BB
Goldman Sachs International is authorised and
regulated by the Financial Services Authority



Collateral Invoice

To	AIG FINANCIAL PRODUCTS CORP
Attn:	Group
Phone No:	
Email:	aigfpcollateral@aigfpc.com
From	Marina Dias
Phone No:	212-902-6537
Fax No:	212-428-4775
Email:	Marina.Dias@gs.com
Today's date	26-NOV-2007
Valuation as of Close	23-NOV-2007

Market Exposure (USD)	
Credit Derivatives	3,403,925,131.85
Equity Options	46,897,299.80
Equity Structured Product	8,745,649.03
FI Swaps - Interest Rate Swaps	45,624,153.49
Foreign Exchange - Forwards	(1,895,285.42)
Foreign Exchange - Options	13,198,134.10
Total Exposure	3,516,495,082.86
Trigger/Threshold	75,000,000.00
Margin Required	3,441,495,082.85
Collateral Value (USD)	2,000,000,000.00
Cash Collateral:	2,000,000,000.00
Increment	10,000.00
Minimum Call Amt	100,000.00
Margin Call	1,441,500,000.00

Instructions

GSCO - USD Cash, Margin and Coupons:
Chase Manhattan Bank, New York, ABA # 021000021
Account: 9301011483
Account: Goldman, Sachs & Co.

Reference: COLLATERAL

The information in this statement regarding current market values is provided for your information only. It specifically stated, the valuation is the price at which Goldman Sachs is prepared to unwind or terminate the transaction at approximately the time specified. Otherwise, such valuation is based upon a good faith estimate of the mid-market value for the transaction at approximately the time specified and there is no representation that any transaction could have been effected at that price. The attached valuation may not reflect the valuation you would obtain by using pricing models available from Goldman Sachs or from any other source, or which would receive from another dealer, and is not necessarily indicative of values carried on our books and records. In addition, we reserve the right to use different valuation models in the future. The information provided herein was supplied in good faith based on information which we believe, but do not guarantee, to be accurate or complete however we are not responsible for error or omissions that may occur. The Approx Mid Current Rate is based upon a good faith estimate of the mid market Fixed Rate of a new transaction with the same terms and conditions as the transaction and with the same time to maturity as the remaining term to maturity of the transaction at approximately the time specified and there is no representation that any transaction can or could have been effected at that price.
26-November-2007 09:09:27

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tradeRefId	sourceSystem	tradeVersionNum	transactionType	buySellInd	securityType	gsLegalEntity	firmAccountNumber	accountNumber	underlierQuantity
902821272A	NFX	1	FX	B	Forward	GSIL	79599004	02587567	1260075600
902899710A	NFX	1	FX	B	Forward	GSIL	79599004	02587567	1302180000
914515533A	NFX	1	FX	B	Forward	GSIL	79599004	02587567	240750000
909355036A	NFX	2	FX	B	Forward	GSIL	79599004	02587567	204120000
945770207A	NFX	0	FX	S	Forward	GSIL	79599004	02587567	-166290000
59708750A	OMNI	1	FXO	B	Option	GSIL	79599004	02587567	10000000
64549259A	OMNI	4	FXO	S	Option	GSIL	79599004	02587567	10000000
59708758A	OMNI	1	FXO	B	Option	GSIL	79599004	02587567	10000000
64549267A	OMNI	4	FXO	S	Option	GSIL	79599004	02587567	10000000
61149411A	OMNI	3	FXO	B	Option	GSIL	79599004	02587567	15000000
59277514A	OMNI	2	FXO	S	Option	GSIL	79599004	02587567	15000000
61149457A	OMNI	3	FXO	B	Option	GSIL	79599004	02587567	15000000
59277522A	OMNI	2	FXO	S	Option	GSIL	79599004	02587567	15000000
61191573A	OMNI	1	FXO	B	Option	GSIL	79599004	02587567	20000000
61191581A	OMNI	1	FXO	B	Option	GSIL	79599004	02587567	20000000
54635021A	OMNI	1	FXO	S	Option	GSIL	79599004	02587567	25000000
62706876A	OMNI	3	FXO	B	Option	GSIL	79599004	02587567	25000000
66826741A	OMNI	2	FXO	B	Option	GSIL	79599004	02587567	25000000
54635010A	OMNI	1	FXO	S	Option	GSIL	79599004	02587567	25000000
62706861A	OMNI	3	FXO	B	Option	GSIL	79599004	02587567	25000000
66826739A	OMNI	3	FXO	B	Option	GSIL	79599004	02587567	25000000
56482382A	OMNI	2	FXO	B	Option	GSIL	79599004	02587567	30000000
62962446A	OMNI	2	FXO	B	Option	GSIL	79599004	02587567	30000000
62962454A	OMNI	2	FXO	B	Option	GSIL	79599004	02587567	30000000
56455702A	OMNI	3	FXO	B	Option	GSIL	79599004	02587567	31000000
54536943A	OMNI	1	FXO	B	Option	GSIL	79599004	02587567	50000000
54556953A	OMNI	1	FXO	S	Option	GSIL	79599004	02587567	50000000
64285360A	OMNI	2	FXO	B	Option	GSIL	79599004	02587567	10000000
64282974A	OMNI	4	FXO	B	Option	GSIL	79599004	02587567	10000000
61679084A	OMNI	1	FXO	S	Option	GSIL	79599004	02587567	15000000
61679075A	OMNI	1	FXO	S	Option	GSIL	79599004	02587567	15000000

tradeRefId	FYearidBID	tradeDate	tradeLocation	putCallID	optionStyle	payoutAmnt	strikePrice	strikePriceTerms	expireDate	expireLocation
902821272A	Fwd USD 9Mar09	05-MAR-2004	TKO						09-MAR-2009	
902899710A	Fwd USD 10Mar09	08-MAR-2004	LDN						10-MAR-2009	
914515533A	Fwd USD 23Mar20	18-MAR-2005	TKO						23-MAR-2020	
909595036A	Fwd USD 24Oct16	20-OCT-2004	TKO						24-OCT-2016	
945770207A	Fwd USD 31Aug20	29-AUG-2005	NYC						31-AUG-2020	
59708750A	O JYUD CE 868500 17Nov09 YEG 0	17-NOV-2004	TKO	C	E		86.85	JPYUSD	17-NOV-2009	TKO
64548259A	O JYUD CE 927500 10Sep09 2JE 0	12-SEP-2005	TKO	C	E		92.75	JPYUSD	10-SEP-2009	TKO
59708758A	O JYUD PE 868500 17Nov09 P97 0	17-NOV-2004	TKO	P	E		86.85	JPYUSD	17-NOV-2009	TKO
64548267A	O JYUD PE 927500 10Sep09 C4A 0	12-SEP-2005	TKO	P	E		92.75	JPYUSD	10-SEP-2009	TKO
61149411A	O JYUD CE 723500 18Feb15 ST2 0	16-FEB-2005	TKO	C	E		72.35	JPYUSD	16-FEB-2015	TKO
59277514A	O JYUD CE 756000 20Oct18 STP 0	20-OCT-2004	TKO	C	E		75.6	JPYUSD	20-OCT-2016	TKO
61148457A	O JYUD PE 723500 16Feb15 HRW 0	16-FEB-2005	TKO	P	E		72.35	JPYUSD	16-FEB-2015	TKO
59277522A	O JYUD PE 756000 20Oct15 687 0	20-OCT-2004	TKO	P	E		75.6	JPYUSD	20-OCT-2016	TKO
61191573A	O JYUD CE 867000 16Feb10 ST4 0	16-FEB-2005	TKO	C	E		86.7	JPYUSD	16-FEB-2010	TKO
61191581A	O JYUD PE 867000 16Feb10 BAR 0	16-FEB-2005	TKO	P	E		86.7	JPYUSD	16-FEB-2010	TKO
54635021A	O JYUD CE 895000 22Sep09 6HZ 0	22-SEP-2003	TKO	C	E		89.05	JPYUSD	22-SEP-2009	TKO
66826741A	O JYUD CE 911500 22Jan11 XA3 0	30-JAN-2008	TKO	C	E		91.15	JPYUSD	22-MAY-2009	TKO
54635010A	O JYUD PE 890500 22Sep09 AGV 0	22-SEP-2003	TKO	P	E		89.05	JPYUSD	22-SEP-2009	TKO
62706861A	O JYUD PE 911500 22May09 YJ3 0	20-MAY-2005	TKO	P	E		91.15	JPYUSD	22-MAY-2009	TKO
68926733A	O JYUD PE 948500 28Jan11 62R 0	30-JAN-2006	TKO	P	E		94.85	JPYUSD	28-JAN-2011	TKO
58482382A	O JYUD CE 100000 5Mar09 BY3 0	08-MAR-2004	TKO	C	E		100	JPYUSD	05-MAR-2009	TKO
62952446A	O JYUD CE 957000 5Jun08 XFY 0	03-JUN-2005	TKO	C	E		95.7	JPYUSD	05-JUN-2009	TKO
82952454A	O JYUD PE 957000 5Jun08 23L 0	03-JUN-2005	TKO	P	E		95.7	JPYUSD	05-JUN-2009	TKO
58485702A	O JYUD CE 885000 5Mar09 9FH 0	05-MAR-2004	TKO	C	E		88.5	JPYUSD	05-MAR-2009	TKO
54536943A	O JYUD CE 125000 11Sep08 G96 0	11-SEP-2003	TKO	C	E		125	JPYUSD	11-SEP-2008	TKO
54536953A	O JYUD PE 900000 11Sep08 VVH 0	11-SEP-2003	TKO	P	E		90	JPYUSD	11-SEP-2008	TKO
84285360A	O JYUD CE 723000 27Aug20 27H 0	28-AUG-2005	NYC	C	E		72.3	JPYUSD	27-AUG-2020	TKO
64282974A	O JYUD PE 723000 27Aug20 3PR 0	28-AUG-2005	NYC	P	E		72.3	JPYUSD	27-AUG-2020	TKO
61679084A	O JYUD CE 642000 18Mar20 MILM 0	18-MAR-2005	TKO	C	E		64.2	JPYUSD	18-MAR-2020	TKO
61679075A	O JYUD PE 642000 18Mar20 9TZ 0	18-MAR-2005	TKO	P	E		64.2	JPYUSD	18-MAR-2020	TKO

tradeRefId	cashPhysInd	settlementDate	valueDate	usdEquivalent	primaryAmt	primaryCcy	primaryType	secondaryAmt	secondaryCcy	FXexchangeRate	exchangeRateTerms
902821272A		23-NOV-2007	09-MAR-2009	13020000	1250075600	JPY	R	-13020000	USD	96.78	JPY/USD
902896710A		23-NOV-2007	10-MAR-2009	13200000	1302180000	JPY	R	-13200000	USD	98.65	JPY/USD
914515533A		23-NOV-2007	23-MAR-2020	37500000	2407500000	JPY	R	-37500000	USD	64.2	JPY/USD
909359368A		23-NOV-2007	24-OCT-2016	27000000	2041200000	JPY	R	-27000000	USD	75.6	JPY/USD
945770207A		23-NOV-2007	31-AUG-2020	23000000	-1662500000	JPY	P	23000000	USD	72.3	JPY/USD
597067509A	P	19-NOV-2009	17-NOV-2009		10000000	USD	R	868500000	JPY		
64549256A	P	14-SEP-2009	10-SEP-2009		10000000	USD	P	927500000	JPY		
59708758A	P	19-NOV-2009	17-NOV-2009		10000000	USD	P	868500000	JPY		
64549267A	P	14-SEP-2009	10-SEP-2009		10000000	USD	R	927500000	JPY		
61149411A	P	18-FEB-2015	16-FEB-2015		15000000	USD	R	1065250000	JPY		
59277514A	P	24-OCT-2016	20-OCT-2016		15000000	USD	P	1134000000	JPY		
81149457A	P	18-FEB-2015	16-FEB-2015		15000000	USD	P	1065250000	JPY		
59277522A	P	24-OCT-2016	20-OCT-2016		15000000	USD	R	1134000000	JPY		
61191573A	P	18-FEB-2010	16-FEB-2010		20000000	USD	R	1734000000	JPY		
81181581A	P	18-FEB-2010	16-FEB-2010		20000000	USD	P	1734000000	JPY		
54635021A	P	25-SEP-2009	22-SEP-2009		25000000	USD	P	2226250000	JPY		
62708876A	P	26-MAY-2009	22-MAY-2009		25000000	USD	R	2278750000	JPY		
66826741A	P	01-FEB-2011	28-JAN-2011		25000000	USD	R	2371250000	JPY		
54635010A	P	25-SEP-2009	22-SEP-2009		25000000	USD	P	2226250000	JPY		
62708861A	P	26-MAY-2009	22-MAY-2009		25000000	USD	P	2278750000	JPY		
66826733A	P	01-FEB-2011	28-JAN-2011		25000000	USD	P	2371250000	JPY		
56482382A	P	10-MAR-2009	08-MAR-2009		30000000	USD	R	3000000000	JPY		
62962448A	P	09-JUN-2008	05-JUN-2008		30000000	USD	R	2871000000	JPY		
62962454A	P	09-JUN-2008	05-JUN-2008		30000000	USD	P	2871000000	JPY		
56455702A	P	09-MAR-2009	05-MAR-2009		31000000	USD	R	3084500000	JPY		
545556943A	P	16-SEP-2008	11-SEP-2008		90000000	USD	R	6250000000	JPY		
545556853A	P	16-SEP-2008	11-SEP-2008		50000000	USD	R	4500000000	JPY		
64285360A	P	31-AUG-2020	27-AUG-2020		10000000	USD	R	723000000	JPY		
64282974A	P	31-AUG-2020	27-AUG-2020		10000000	USD	P	723000000	JPY		
61679084A	P	23-MAR-2020	18-MAR-2020		15000000	USD	P	963000000	JPY		
61679075A	P	23-MAR-2020	18-MAR-2020		15000000	USD	R	963000000	JPY		

tradeRefId	notionalValue	FXdelta	FXmkdExposure	valuedNinlValue	marginGroupName	closingPrice
902821272A	11640421.25		-651624.2167	13020000	Foreign Exchange	103.9476508
902899710A	12029376.44		-637273.3489	13200000	Foreign Exchange	103.9407474
914515533A	2224018.476		-283525.9433	3750000	Foreign Exchange	74.55724878
909355036A	1885635.104		-144695.7003	2700000	Foreign Exchange	62.31809462
945770207A	1536166.282		21833.78812	2300000	Foreign Exchange	73.61588974
59708750A	10000000	0.752868646	159717.671	8023094.888	Foreign Exchange	0.159711787
64549529A	10000000	0.697474134	-1159689.846	8568129.33	Foreign Exchange	0.1159689835
59708758A	10000000	-0.171632208	212554.2305	8023094.888	Foreign Exchange	0.021255423
64549257A	10000000	-0.233555222	-263762.6944	8568129.33	Foreign Exchange	0.026376269
61149411A	15000000	0.543495908	2409017.395	10025404.16	Foreign Exchange	0.16060116
59277514A	15000000	0.434937054	-1756513.913	10475750.58	Foreign Exchange	0.117234261
61149457A	15000000	-0.174785647	637762.5089	10025404.16	Foreign Exchange	0.042517501
59277522A	15000000	-0.222068614	-354648.9116	10475750.58	Foreign Exchange	0.063843261
61191573A	20000000	0.734748308	3129476.984	16018475.75	Foreign Exchange	0.156473849
61191581A	20000000	-0.180590867	469010.771	16018475.75	Foreign Exchange	0.023450339
54635021A	25000000	0.7471715757	-3613562.054	20585819.88	Foreign Exchange	0.144558482
62706876A	25000000	0.745398847	3309855.696	21050908.31	Foreign Exchange	0.132365228
66826741A	25000000	0.543984628	1997890.83	21805311.78	Foreign Exchange	0.078915633
54635010A	25000000	-0.186230532	-554419.3152	20565819.88	Foreign Exchange	0.022176773
62706861A	25000000	-0.196287255	524555.6651	21050908.31	Foreign Exchange	0.020989827
66826733A	25000000	-0.334751878	1170648.572	21805311.78	Foreign Exchange	0.046825863
56482382A	30000000	0.610358188	2022358.223	27713625.87	Foreign Exchange	0.067411941
62962446A	30000000	0.805787845	3203625.895	26521839.95	Foreign Exchange	0.108787583
62962454A	30000000	-0.170061216	339676.4229	26521939.95	Foreign Exchange	0.011322547
56455702A	31000000	0.622798708	2199780.959	28494226.33	Foreign Exchange	0.070980876
54556943A	50000000	0.014182319	18863.69022	57736720.55	Foreign Exchange	0.003375674
54556953A	50000000	-0.131773991	-348145.793	41570438.8	Foreign Exchange	0.010982916
64285360A	10000000	0.325769221	1093518.876	6678983.834	Foreign Exchange	0.108381988
64282974A	10000000	-0.205575898	998590.3715	6678983.834	Foreign Exchange	0.098889037
61679084A	15000000	0.365488731	-2208545.962	8898073.903	Foreign Exchange	0.147236397
61679075A	15000000	-0.159056227	-1074442.189	8898073.903	Foreign Exchange	0.071629479

tradeRefId NUJQ506B0042000A00 sourceSystem SWAPS transactionType SWAP-INT gsLegalEntity GSIL firmAccountNumber 76188910 accountNumber 008441679 tradeDate 17-JUN-2005 strikePrice expireDate settlementDate primaryAmt 228579533.3

tradeRefId	primaryCcy	notionalValue	FXnotExposure	marginGroupName	maturityDate	counterpartyRefNum	recNotionalAmt	recNotionalAmtCcyCD	payNotionalAmt
NUUQ5068C00420000A00	USD	228579533.3	45924153.49	Fixed Income Swaps	09-JUL-2040		228579533.3	USD	228579533.3

tradeRefId payNotionalAmtCcyCD effectiveDate initialMarginPot
NUUQ508BQ042000A00 USD 22-JUN-2005

tradeRefId	transactionType	accountNumber	FXnetExposure	primaryAmnt	primaryCcy	notionalValue	tradeDate	effectiveDate	maturityDate	expireDate	buySellIND
9EF6NYU26	Equity Derivative	033968843	-882591.378	786535.0838	USD	786535.0838	08-OCT-2007	08-OCT-2007	19-OCT-2015	19-OCT-2015	S
9EF656699	Equity Derivative	033968843	7161898.704	49999907.1	USD	49999907.1	16-NOV-2006	16-NOV-2006	19-OCT-2015	19-OCT-2015	B
9EF656684	Equity Derivative	033968843	8442876.857	30000272.76	USD	30000272.76	16-NOV-2006	16-NOV-2006	21-DEC-2015	21-DEC-2015	B
9EF6566C2	Equity Derivative	033968843	5337116.034	30000272.76	USD	30000272.76	16-NOV-2006	16-NOV-2006	21-DEC-2015	21-DEC-2015	B
9EF6566E8	Equity Derivative	033968843	3881976.558	25000080.6	USD	25000080.6	16-NOV-2006	16-NOV-2006	10-MAR-2018	10-MAR-2018	B
9EF6566D0	Equity Derivative	033968843	7727052.116	50000244	USD	50000244	16-NOV-2006	16-NOV-2006	19-JAN-2016	19-JAN-2016	B
9EF6NYU08	Equity Derivative	033968843	22723950	786535.0838	USD	786535.0838	08-OCT-2007	08-OCT-2007	21-DEC-2007	21-DEC-2007	S
9EF6501Q0	Equity Derivative	033968843	-20239950	42375000	USD	42375000	16-NOV-2006	16-NOV-2006	01-MAY-2013	01-MAY-2013	B
9EF650J14	Equity Derivative	033968843	-43542.30209	662397.6095	USD	48825000	16-NOV-2006	16-NOV-2006	01-MAY-2013	01-MAY-2013	S
9EF65MN168	Equity Derivative	033968843	-280.229969	10862.60083	USD	662397.6095	03-JAN-2007	03-JAN-2007	21-DEC-2007	21-DEC-2007	S
9EF64UNJ08	STRUCT	033968843	8746849.033	38116	USD	10862.60083	03-JAN-2007	03-JAN-2007	21-DEC-2007	21-DEC-2007	S
9EF6VL145	Equity Derivative	033968843	7575043.75	15625000	USD	38116	13-NOV-2006	13-NOV-2006	13-NOV-2023	13-NOV-2023	B
9EF6VL180	Equity Derivative	033968843	-5343231.25	21875000	USD	15625000	18-NOV-2006	18-NOV-2006	17-SEP-2010	17-SEP-2010	B
9EF65MN188	Equity Derivative	033968843	-714.046428	10862.60083	USD	21875000	03-JAN-2007	03-JAN-2007	21-DEC-2007	21-DEC-2007	S
9EF6VL186	Equity Derivative	033968843	1445295	7500000	USD	10862.60083	16-NOV-2006	16-NOV-2006	17-SEP-2010	17-SEP-2010	B
9EF6VL1A1	Equity Derivative	033968843	-811655	11250000	USD	7500000	16-NOV-2006	16-NOV-2006	17-SEP-2010	17-SEP-2010	S
9EF65V66B7	Equity Derivative	033968843	-5990	15000000	USD	15000000	16-NOV-2006	16-NOV-2006	18-JAN-2008	18-JAN-2008	S
9EF65V66F8	Equity Derivative	033968843	902870	15000000	USD	15000000	16-NOV-2006	16-NOV-2006	15-JAN-2010	15-JAN-2010	B
9EF6X2L87	Equity Derivative	033968843	81563.35	7500000	USD	7500000	16-NOV-2006	16-NOV-2006	19-JUN-2009	19-JUN-2009	B
9EF6X2Q30	Equity Derivative	033968843	-17598.12228	662397.6095	USD	7500000	16-NOV-2006	16-NOV-2006	18-JAN-2008	18-JAN-2008	S
9EF6586A6	Equity Derivative	033968843	-4906592.41	49999907.1	USD	662397.6095	16-NOV-2006	16-NOV-2006	18-OCT-2010	18-OCT-2010	S
SDBI15049534172.0.0.0	EOOTC-OTCFF	033968843	-126534.6274	1249566.916	USD	49999907.1	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI15049534042.0.0.0	EOOTC-OTCFF	033968843	-887049.8472	1100383.748	USD	1249566.916	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI16248553447.0.0.0	EOOTC-OTCNFI	033968843	1102821.81	8400000	USD	1100383.748	17-OCT-2007	17-OCT-2007	16-JAN-2009	16-JAN-2009	B
SDBI15049534222.0.0.0	EOOTC-OTCFF	033968843	-2594.760092	3377871.455	USD	8400000	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI15049534242.0.0.0	EOOTC-OTCFF	033968843	-353728.8325	1667214.462	USD	3377871.455	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI15049537182.0.0.0	EOOTC-OTCFF	033968843	-40888.84337	1106957.364	USD	1667214.462	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI15049537282.0.0.0	EOOTC-OTCFF	033968843	-701755.7577	4618200.285	USD	1106957.364	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI15049537442.0.0.0	EOOTC-OTCFF	033968843	-1843.272283	1216787.27	USD	4618200.285	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI15049524562.0.0.0	EOOTC-OTCFF	033968843	-17426.41138	1004798.745	USD	1216787.27	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI15049524762.0.0.0	EOOTC-OTCFF	033968843	-4.087312405	1266950.749	USD	1004798.745	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI15049526792.0.0.0	EOOTC-OTCFF	033968843	-375.4140099	891242.432	USD	1266950.749	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI15049536662.0.0.0	EOOTC-OTCFF	033968843	-252085.7873	567914.6063	USD	891242.432	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI15049535142.0.0.0	EOOTC-OTCFF	033968843	-5694.266333	2485866.394	USD	567914.6063	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI15049537582.0.0.0	EOOTC-OTCNFI	033968843	27736426.08	74159393.55	USD	2485866.394	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	B
SDBI15049528952.0.0.0	EOOTC-OTCFF	033968843	-569092.6279	1986434.061	USD	74159393.55	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI15049527032.0.0.0	EOOTC-OTCFF	033968843	-516630.8054	1588475.953	USD	1986434.061	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI15049525282.0.0.0	EOOTC-OTCFF	033968843	-86450.45128	1782781.837	USD	1588475.953	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI15049534392.0.0.0	EOOTC-OTCFF	033968843	-4277.167813	2127002.542	USD	1782781.837	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI15049537852.0.0.0	EOOTC-OTCFF	033968843	-937813.8206	1383853.22	USD	2127002.542	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SDBI16246553462.0.0.0	EOOTC-OTCFF	033968843	-561800.8117	1764000	USD	1383853.22	17-OCT-2007	17-OCT-2007	16-JAN-2009	16-JAN-2009	S

tradeRefId	transactionType	accountNumber	FXRateExposure	primaryAmt	primaryCcy	notionalValue	tradeDate	effectiveDate	maturityDate	expireDate	buySellInd
SD81504953712.0.0.0	EQOTC-OTCFF	03396884	-42835.15877	11250000	USD	11250000	13-APR-2007	13-APR-2007	21-SEP-2012	21-SEP-2012	S
SD81504953712.0.0.0	EQOTC-OTCFF	03396884	187897.0538	8500000	USD	8500000	13-APR-2007	13-APR-2007	21-SEP-2012	21-SEP-2012	B
SD81504953712.0.0.0	EQOTC-OTCFF	03396884	-316848.5513	735427.5323	USD	735427.5323	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD81504953712.0.0.0	EQOTC-OTCFF	03396884	8220.781924	685693.4404	USD	685693.4404	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD81504953712.0.0.0	EQOTC-OTCFF	03396884	-14278.37447	334932.9149	USD	334932.9149	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD81504953712.0.0.0	EQOTC-OTCFF	03396884	-705.6583928	1527335.254	USD	1527335.254	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD81504953712.0.0.0	EQOTC-OTCFF	03396884	-2598813.138	2978377.053	USD	2978377.053	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD81504953712.0.0.0	EQOTC-OTCFF	03396884	-989.1884679	1106957.354	USD	1106957.354	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD81504953712.0.0.0	EQOTC-OTCFF	03396884	-5808.803794	334932.9149	USD	334932.9149	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD81504953712.0.0.0	EQOTC-OTCFF	03396884	-13323.71257	867363.2267	USD	867363.2267	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD81504953712.0.0.0	EQOTC-OTCFF	03396884	-258.1483988	727174.89	USD	727174.89	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD81504953712.0.0.0	EQOTC-OTCFF	03396884	-454828.5638	3377671.465	USD	3377671.465	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD81504953712.0.0.0	EQOTC-OTCFF	03396884	-1.638176249	932153.3985	USD	932153.3985	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD81504953712.0.0.0	EQOTC-OTCFF	03396884	-9.200315277	867363.2267	USD	867363.2267	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD81504953712.0.0.0	EQOTC-OTCFF	03396884	-1748.160434	1273708.266	USD	1273708.266	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD81504953712.0.0.0	EQOTC-OTCFF	03396884	-237.1815977	453263.5142	USD	453263.5142	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD81504953712.0.0.0	EQOTC-OTCFF	03396884	-13323.71257	1667214.462	USD	1667214.462	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD81504953712.0.0.0	EQOTC-OTCFF	03396884	-24317.81289	2072482.491	USD	2072482.491	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD81504953712.0.0.0	EQOTC-OTCFF	03396884	-28.48072892	512181.0453	USD	512181.0453	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD81504953712.0.0.0	EQOTC-OTCFF	03396884	-51.07708431	1383653.22	USD	1383653.22	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD81504953712.0.0.0	EQOTC-OTCFF	03396884	546162.8239	11484526.58	USD	11484526.58	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD81504953712.0.0.0	EQOTC-OTCFF	03396884	-0.135263332	927222.1744	USD	927222.1744	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD81504953712.0.0.0	EQOTC-OTCFF	03396884	-1377759.386	2385957.42	USD	2385957.42	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD81504953712.0.0.0	EQOTC-OTCFF	03396884	-0.124503965	863333.5212	USD	863333.5212	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD81504953712.0.0.0	EQOTC-OTCFF	03396884	-337991.7177	707485.1819	USD	707485.1819	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD81504953712.0.0.0	EQOTC-OTCFF	03396884	-5095.091175	5032102.732	USD	5032102.732	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD81504953712.0.0.0	EQOTC-OTCFF	03396884	-151871.176	1216787.27	USD	1216787.27	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD81504953712.0.0.0	EQOTC-OTCFF	03396884	-277.3950615	2681888.202	USD	2681888.202	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD81504953712.0.0.0	EQOTC-OTCFF	03396884	-272506.8286	750183.3235	USD	750183.3235	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD81504953712.0.0.0	EQOTC-OTCFF	03396884	-4695.763885	1474739.048	USD	1474739.048	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD81504953712.0.0.0	EQOTC-OTCFF	03396884	-351.3277577	2385957.42	USD	2385957.42	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD81504953712.0.0.0	EQOTC-OTCFF	03396884	8301.050477	74159393.55	USD	74159393.55	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD81504953712.0.0.0	EQOTC-OTCFF	03396884	-228.1518875	567814.6063	USD	567814.6063	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD81504953712.0.0.0	EQOTC-OTCFF	03396884	-21781.41213	1249858.916	USD	1249858.916	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD81504953712.0.0.0	EQOTC-OTCFF	03396884	-45.70576534	1287083.596	USD	1287083.596	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD81504953712.0.0.0	EQOTC-OTCFF	03396884	-580.2680912	1423378.077	USD	1423378.077	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD81504953712.0.0.0	EQOTC-OTCFF	03396884	-14193.52743	4618200.285	USD	4618200.285	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD81504953712.0.0.0	EQOTC-OTCFF	03396884	-494886.3784	1395667.737	USD	1395667.737	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD81504953712.0.0.0	EQOTC-OTCFF	03396884	-1416.115551	2978377.053	USD	2978377.053	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD81504953712.0.0.0	EQOTC-OTCFF	03396884	-42835.12341	1004798.745	USD	1004798.745	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD81504953712.0.0.0	EQOTC-OTCFF	03396884	-809.7088884	904337.0431	USD	904337.0431	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD81504953712.0.0.0	EQOTC-OTCFF	03396884	-165940.8318	378783.1236	USD	378783.1236	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD81504953712.0.0.0	EQOTC-OTCFF	03396884	-845.1361457	1886434.061	USD	1886434.061	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD81504953712.0.0.0	EQOTC-OTCFF	03396884	4588.151458	35979460.65	USD	35979460.65	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	B

IntradeRefId	transactionType	accountNumber	FXmkdExposure	primaryAmt	primaryCcy	notionalValue	tradeDate	effectiveDate	maturityDate	expireDate	buySellIND
SD815018739932.0.0.0	EQOTC-OTCFF	03396884	-40.31121824	49811714.75	USD	49811714.75	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD815049528202.0.0.0	EQOTC-OTCFF	03396884	-78458.82842	178095.9601	USD	178095.9601	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD815049528202.0.0.0	EQOTC-OTCFF	03396884	-478.3250195	1059254.611	USD	1059254.611	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD815049528202.0.0.0	EQOTC-OTCFF	03396884	-450212.8755	1268950.749	USD	1268950.749	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD815049538242.0.0.0	EQOTC-OTCFF	03396884	-2.05489547	707465.1819	USD	707465.1819	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD815049538242.0.0.0	EQOTC-OTCFF	03396884	-15.93233455	2275876.467	USD	2275876.467	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD815049538242.0.0.0	EQOTC-OTCFF	03396884	-334235.4367	2495966.394	USD	2495966.394	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD815049538242.0.0.0	EQOTC-OTCFF	03396884	-223320.1909	493283.5142	USD	493283.5142	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD815049538242.0.0.0	EQOTC-OTCFF	03396884	-539.1237293	735427.5323	USD	735427.5323	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD815049538242.0.0.0	EQOTC-OTCFF	03396884	-643.7802017	750183.3235	USD	750183.3235	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD815049538242.0.0.0	EQOTC-OTCFF	03396884	-212787.3735	891242.432	USD	891242.432	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD815049538242.0.0.0	EQOTC-OTCFF	03396884	4374822.366	25000713.7	USD	25000713.7	27-JUN-2007	27-JUN-2007	27-JUN-2017	27-JUN-2017	B
SD815049538242.0.0.0	EQOTC-OTCFF	03396884	-166300.2681	1059254.611	USD	1059254.611	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD815049538242.0.0.0	EQOTC-OTCFF	03396884	-368693.4579	904337.0431	USD	904337.0431	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD815049538242.0.0.0	EQOTC-OTCFF	03396884	-27493.69269	1782781.837	USD	1782781.837	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD815049538242.0.0.0	EQOTC-OTCFF	03396884	-110.85216	259124.8638	USD	259124.8638	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD815049538242.0.0.0	EQOTC-OTCFF	03396884	15320420.47	83521350	USD	83521350	18-NOV-2006	16-NOV-2006	08-MAY-2013	08-MAY-2013	B
SD815049538242.0.0.0	EQOTC-OTCFF	03396884	-6011492.598	113995000	USD	113995000	18-NOV-2006	16-NOV-2006	24-SEP-2013	24-SEP-2013	S
SD815049538242.0.0.0	EQOTC-OTCFF	03396884	-4323464.23	300000000	USD	300000000	18-NOV-2006	16-NOV-2006	01-NOV-2010	01-NOV-2010	S
SD815049538242.0.0.0	EQOTC-OTCFF	03396884	-972572.4525	932153.3985	USD	932153.3985	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD815049538242.0.0.0	EQOTC-OTCFF	03396884	5090921.474	5908600	USD	5908600	18-NOV-2006	16-NOV-2006	11-AUG-2015	11-AUG-2015	B
SD815049538242.0.0.0	EQOTC-OTCFF	03396884	-5985661.622	3940000	USD	3940000	18-NOV-2006	16-NOV-2006	11-AUG-2016	11-AUG-2016	S
SD815049538242.0.0.0	EQOTC-OTCFF	03396884	-258223.4464	5400000	USD	5400000	17-OCT-2007	17-OCT-2007	28-MAR-2010	28-MAR-2010	S
SD815049538242.0.0.0	EQOTC-OTCFF	03396884	40704.60575	9900000	USD	9900000	17-OCT-2007	17-OCT-2007	28-MAR-2010	28-MAR-2010	B
SD815049538242.0.0.0	EQOTC-OTCFF	03396884	-674328.1352	1527335.254	USD	1527335.254	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD815049538242.0.0.0	EQOTC-OTCFF	03396884	48556200.11	225000000	USD	225000000	18-NOV-2006	16-NOV-2006	01-NOV-2010	01-NOV-2010	B
SD815049538242.0.0.0	EQOTC-OTCFF	03396884	6048636.781	107068000	USD	107068000	17-OCT-2007	17-OCT-2007	15-MAY-2013	15-MAY-2013	B
SD815049538242.0.0.0	EQOTC-OTCFF	03396884	-4981032.388	1235399000	USD	1235399000	17-OCT-2007	17-OCT-2007	23-AUG-2013	23-AUG-2013	S
SD815049538242.0.0.0	EQOTC-OTCFF	03396884	56660935.67	300000000	USD	300000000	17-OCT-2007	17-OCT-2007	15-JUN-2012	15-JUN-2012	B
SD815049538242.0.0.0	EQOTC-OTCFF	03396884	-5205238.31	375000000	USD	375000000	17-OCT-2007	17-OCT-2007	15-JUN-2012	15-JUN-2012	S
SD815049538242.0.0.0	EQOTC-OTCFF	03396884	58470246.94	300000000	USD	300000000	17-OCT-2007	17-OCT-2007	21-JUN-2013	21-JUN-2013	B
SD815049538242.0.0.0	EQOTC-OTCFF	03396884	-70.77939445	179095.9601	USD	179095.9601	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD815049538242.0.0.0	EQOTC-OTCFF	03396884	-2302148.677	2275876.467	USD	2275876.467	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD815049538242.0.0.0	EQOTC-OTCFF	03396884	-450390.4	1273708.266	USD	1273708.266	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD815049538242.0.0.0	EQOTC-OTCFF	03396884	-259.832518	1219472.945	USD	1219472.945	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD815049538242.0.0.0	EQOTC-OTCFF	03396884	-3021.659147	1588475.953	USD	1588475.953	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD815049538242.0.0.0	EQOTC-OTCFF	03396884	-963332.0389	927222.1744	USD	927222.1744	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD815049538242.0.0.0	EQOTC-OTCFF	03396884	-98046.17377	655693.4404	USD	655693.4404	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD815049538242.0.0.0	EQOTC-OTCFF	03396884	-219087.8363	727174.89	USD	727174.89	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD815049538242.0.0.0	EQOTC-OTCFF	03396884	-54746206.72	375000000	USD	375000000	17-OCT-2007	17-OCT-2007	21-JUN-2013	21-JUN-2013	S
SD815049538242.0.0.0	EQOTC-OTCFF	03396884	-487706.9543	1423378.077	USD	1423378.077	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD815049538242.0.0.0	EQOTC-OTCFF	03396884	-219293.8022	1474738.048	USD	1474738.048	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD815049538242.0.0.0	EQOTC-OTCFF	03396884	-1800393.275	2738023.273	USD	2738023.273	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S
SD815049538242.0.0.0	EQOTC-OTCFF	03396884	-1246660.954	1287093.598	USD	1287093.598	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	S

tradeRelid	transactionType	accountNumber	FXmlExposure	primaryAmount	primaryCcy	nolionalValue	tradeDate	effectiveDate	maturityDate	expireDate	buySellIND
SDB15049528360.1.0	EQOTC-OTCFF	03396884	-220821.9221	512181.0453	USD	512181.0453	28-SEP-2007	28-SEP-2007	21-DEC-2007	21-DEC-2007	\$
SDB15049529462.0.0	EQOTC-OTCFF	03396884	-228.8443728	1100383.748	USD	1100383.748	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	\$
SDB15049529482.0.0	EQOTC-OTCFF	03396884	-149.6865097	378783.1238	USD	378783.1238	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	\$
SDB15049529672.0.0	EQOTC-OTCFF	03396884	-287385.741	1219472.945	USD	1219472.945	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	\$
SDB1622963271Z.0.0	EQOTC-OTCFF	03396884	-1105332.795	5284888.49	USD	5284888.49	10-OCT-2007	10-OCT-2007	13-NOV-2015	13-NOV-2015	\$
SDB1622963298Z.0.0	EQOTC-OTCFF	03396884	-485083.3386	2635227.49	USD	2635227.49	10-OCT-2007	10-OCT-2007	13-NOV-2015	13-NOV-2015	\$
SDB1622963312Z.0.0	EQOTC-OTCFF	03396884	-3320912.21	15915350.45	USD	15915350.45	10-OCT-2007	10-OCT-2007	13-NOV-2015	13-NOV-2015	\$
SDB1622963364Z.0.0	EQOTC-OTCFF	03396884	-1481733.697	8408586.15	USD	8408586.15	10-OCT-2007	10-OCT-2007	13-NOV-2019	13-NOV-2019	\$
SDB1622963385Z.0.0	EQOTC-OTCFF	03396884	-3383430.037	16119064.39	USD	16119064.39	10-OCT-2007	10-OCT-2007	13-NOV-2020	13-NOV-2020	\$
SDB1622963400Z.0.0	EQOTC-OTCFF	03396884	-1501241.512	8680859.53	USD	8680859.53	10-OCT-2007	10-OCT-2007	13-NOV-2020	13-NOV-2020	\$
SDB1622963409Z.0.0	EQOTC-OTCFF	03396884	-2237488.532	11049728.45	USD	11049728.45	10-OCT-2007	10-OCT-2007	14-NOV-2022	14-NOV-2022	\$
SDB1622963427Z.0.0	EQOTC-OTCFF	03396884	-1013739.732	5949873.28	USD	5949873.28	10-OCT-2007	10-OCT-2007	14-NOV-2022	14-NOV-2022	\$
SDB1504953388Z.0.0	EQOTC-OTCFF	03396884	-1488149.04	2681888.202	USD	2681888.202	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	\$
SDB1504953703Z.0.0	EQOTC-OTCFF	03396884	-1137001.965	5032102.732	USD	5032102.732	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	\$
SDB1504953689Z.0.0	EQOTC-OTCFF	03396884	-169.2778189	2738023.273	USD	2738023.273	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	\$
SDB1624655284.0.1.0	EQOTC-OTCFF	03396884	118759.4858	18230200	USD	18230200	16-NOV-2008	16-NOV-2008	10-DEC-2010	10-DEC-2010	\$
SDB1624655286.0.1.0	EQOTC-OTCFF	03396884	-47239.49487	20230200	USD	20230200	16-NOV-2008	16-NOV-2008	10-DEC-2010	10-DEC-2010	\$
SDB1504953716Z.0.0	EQOTC-OTCFF	03396884	-1868.465723	1395887.737	USD	1395887.737	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	\$
SDB1504953301Z.0.0	EQOTC-OTCFF	03396884	-654870.7558	2127002.542	USD	2127002.542	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	\$
SDB1504953306Z.0.0	EQOTC-OTCFF	03396884	-265680.0191	2072482.491	USD	2072482.491	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	\$
SDB1504953333Z.0.0	EQOTC-OTCFF	03396884	-533562.594	863333.5212	USD	863333.5212	12-OCT-2007	12-OCT-2007	21-DEC-2007	21-DEC-2007	\$

tradeRefId	putCallIND	underlier	underlierQuantity	strikePrice
9EF6NYU26	C	IBE.MC	97328	5.31
9EF656899	P	SPX	42148	1186.35
9EF656884	C	SPX	19821	1513.56
9EF6568C2	P	SPX	19821	1513.56
9EF6568E8	P	SPX	19542	1279.3
9EF6568D0	P	SPX	38941	1284
9EF6NYU08	P	IBE.MC	97328	5.31
9EF650JQ0	C	CIEN	7500000	5.65
9EF650JT4	C	CIEN	7500000	6.51
9EF65MN168	C	CAGR	20877	21.29
9EF65MNJQ8	P	CAGR	344	21.29
9EF64UNK3	P	SPX	36116	1
9EF65VL145	C	CAL	625000	25
9EF65VL160	C	CAL	825000	35
9EF65MN168	C	CAGR	344	21.29
9EF65VL186	C	LCC	250000	30
9EF65VL1A1	C	LCC	250000	45
9EF65V6B87	P	GT	1500000	10
9EF65V6B8F8	P	GT	1500000	10
9EF6X2J87	F	NAV2	500000	15
9EF6X2Q30	P	NAV2	500000	15
9EF65MNJQ8	P	CAGR	20977	21.29
9EF6568A6	P	SPX	42148	1186.35
SD81504953417Z.0.0.0	P	FOR.AS	45087	18.69
SD81504952404Z.0.0.0	C	RWEG.DE	14403	51.51
SD81624655344Z.0.0.0	P	NTAP.O	420000	20
SD81504952422Z.0.0.0	C	SASY.PA	31346	72.65
SD81504952435Z.0.0.0	C	SOGN.PA	13850	81.16
SD81504953718Z.0.0.0	P	CARR.PA	18378	40.61
SD81504953728Z.0.0.0	C	TUT.MI	67454.43	2.58
SD81504953744Z.0.0.0	P	RDSa.AS	128984	24.14
SD81504952456Z.0.0.0	P	ENEL.MI	113031.1215	7.258
SD81504952476Z.0.0.0	P	SAPG.DE	19890	34.06
SD81504952685Z.0.0.0	P	GAS.MI	37630	22.7
SD81504952685Z.0.0.0	P	REP.MC	29703	20.23
SD81504952514Z.0.0.0	P	LAFP.PA	5285	72.45
SD81504953756Z.0.0.0	C	ENI.MI	78043	21.29
SD81504952695Z.0.0.0	C	.STOXX50E	16060	3113.3
SD81504952703Z.0.0.0	C	BBVA.MC	104960	12.76
SD81504952628Z.0.0.0	C	OBKGr.DE	16834	63.62
SD81504953439Z.0.0.0	P	DTGGr.DE	80561	14.92
SD81504953765Z.0.0.0	C	BNPP.PA	25970	65.22
SD81624655346Z.0.0.0	C	BSF.DE	18875	55.29
		NTAP.O	420000	42

tradeRefId	putCall	IND	underlier	underlierQuantity	strikePrice
SD8507093712.0.0.0	C		ABG.N	250000	45
SD8507094078.0.0.0	C		ABG.N	250000	34
SD81504953791Z.0.0.0	C		SGOB.PA	10552	46.99
SD81504953786Z.0.0.0	P		AEGN.AS	42745	10.5
SD81504953810Z.0.0.0	C		SAPG.DE	6630	34.08
SD81504953363Z.0.0.0	P		ALVG.DE	10867	94.76
SD81504953365Z.0.0.0	C		NOK1V.HE	144362	13.91
SD81504953373Z.0.0.0	P		CARR.PA	18376	40.81
SD81504953384Z.0.0.0	P		SAPG.DE	6630	34.06
SD81504953405Z.0.0.0	C		OREP.PA	9658	60.55
SD81504952553Z.0.0.0	P		LVMH.PA	7959	61.6
SD81504952557Z.0.0.0	P		SASY.PA	31346	72.65
SD81504952558Z.0.0.0	P		BAYG.DE	22607	27.8
SD81504952569Z.0.0.0	P		OREP.PA	9658	60.55
SD81504952711Z.0.0.0	P		PHG.AS	40736	21.08
SD81504952594Z.0.0.0	P		AHLN.AS	47601	6.42
SD81504952598Z.0.0.0	P		SOGN.PA	13650	81.16
SD81504953070Z.0.0.0	P		ING.AS	61420	22.75
SD81504953464.0.1.0	C		ALUA.PA	38284	9.02
SD81504953102Z.0.0.0	P		BASF.DE	16975	55.29
SD81603441134.0.0.0	P		N225	100000	12432
SD81504952806Z.0.0.0	P		LYOE.PA	27686	22.58
SD81504952836Z.0.0.0	C		SIEGn.DE	25788	62.38
SD81504952855Z.0.0.0	P		QANO.PA	15522	37.5
SD81504952860Z.0.0.0	C		AIRP.PA	7432	64.18
SD81504953104Z.0.0.0	P		TOTF5SK-B	73948	45.88
SD81504952767Z.0.0.0	C		ENEI.MI	113031.1215	7.258
SD81504953131Z.0.0.0	P		SAN.MC	193595	9.34
SD81504952767Z.0.0.0	C		MUVGn.DE	5730	86.27
SD81504952304Z.0.0.0	P		FTE.PA	44269.5876	22.46
SD81504953139Z.0.0.0	P		SIEGn.DE	25788	62.38
SD81504953145Z.0.0.0	P		.STOXX50E	16060	3113.3
SD81504952349Z.0.0.0	P		LAFP.PA	5285	72.45
SD81504952365Z.0.0.0	C		FOR.AS	45087	18.68
SD81504952372Z.0.0.0	P		DAIGn.DE	25633	33.07
SD81504952378Z.0.0.0	P		UNC.AS	53793	17.84
SD81504953473Z.0.0.0	P		RDSa.AS	128984	24.14
SD81504953483Z.0.0.0	C		AXAF.PA	48083	19.57
SD81504953488Z.0.0.0	P		NOK1V.HE	144362	13.91
SD81504953535Z.0.0.0	C		SAPG.DE	18890	34.06
SD81504953185Z.0.0.0	P		CRO1.MI	150085	4.0625
SD81504953198Z.0.0.0	C		ISP.MI	70160	3.64
SD81504953202Z.0.0.0	P		BBVA.MC	104960	12.76
SD81501873892Z.0.0.0	C		.STOXX50E	5900	4851.6

tradeRefId	putCallIND	underlier	underlierQuantity	strikePrice
SDBI504953883Z.0.0.0 C	.STOX.SOE	5000	8717.8	
SDBI504952820Z.0.0.0 C	ISP.MI	33173	3.64	
SDBI504952821Z.0.0.0 C	TUT.MI	277347	2.575	
SDBI504952846Z.0.0.0 C	GAS.MI	37630	22.7	
SDBI504953824Z.0.0.0 P	ARP.PA	7432	84.15	
SDBI504953846Z.0.0.0 P	EONG.DE	22384	88.62	
SDBI504953868Z.0.0.0 C	ENI.MI	79043	21.29	
SDBI504953877Z.0.0.0 C	AHLN.AS	47601	6.42	
SDBI504953879Z.0.0.0 P	SGOB.PA	10552	46.99	
SDBI504952885Z.0.0.0 P	MUVGn.DE	5730	88.27	
SDBI504952888Z.0.0.0 C	REP.MC	29703	20.23	
SDBI504952898Z.0.0.0 C	.SPX	18738	1493.65	
SDBI504953896Z.0.0.0 P	TLUT.MI	277347	2.575	
SDBI504953010Z.0.0.0 C	CRDI.MI	150085	4.0625	
SDBI504952870Z.0.0.0 P	DTEGn.DE	80581	14.92	
SDBI504952878Z.0.0.0 C	TLUT.MI	67454.43	2.58	
SDBI625889016.0.0.0 C	MDT.N	1500000	55.6808	
SDBI625889093.0.0.0 C	MDT.N	1500000	75.93	
SDBI623043827.0.1.0 C	MAN	375000	60	
SDBI625238221.0.0.0 C	BAYG.DE	22807	27.8	
SDBI625238221.0.0.0 C	NRG.N	200000	29.543	
SDBI625238221.0.0.0 C	NRG.N	200000	19.7	
SDBI62554838Z.0.0.0 C	LSIN	500000	10.8	
SDBI62554838Z.0.0.0 C	LSIN	500000	19.8	
SDBI62554838Z.0.0.0 C	ALVG.DE	10887	94.76	
SDBI623043841.0.1.0 C	MAN	375000	60	
SDBI623049426Z.0.0.0 C	SNDK.O	1300000	82.36	
SDBI623049431Z.0.0.0 C	SNDK.O	1300000	95.03	
SDBI623049454Z.0.0.0 C	PCLN.O	750000	40	
SDBI623049496Z.0.0.0 C	PCLN.O	750000	50	
SDBI623049567Z.0.0.0 C	PCLN.O	750000	40	
SDBI504953542Z.0.0.0 P	ISP.MI	33173	3.64	
SDBI504952898Z.0.0.0 C	EONG.DE	22384	88.62	
SDBI504953564Z.0.0.0 C	PHG.AS	40736	21.08	
SDBI504953267Z.0.0.0 P	VIV.PA	33193	24.77	
SDBI504953594Z.0.0.0 P	DBKGn.DE	18834	63.62	
SDBI504953596Z.0.0.0 C	LYOE.PA	27686	23.58	
SDBI504953597Z.0.0.0 C	AEGN.AS	42745	10.5	
SDBI504953291Z.0.0.0 C	LVMH.PA	7659	61.6	
SDBI623049574Z.0.0.0 C	PCLN.O	750000	50	
SDBI504952829Z.0.0.0 C	UNC.AS	53783	17.84	
SDBI504953505Z.0.0.0 C	FTE.PA	44268.5876	22.46	
SDBI504953513Z.0.0.0 C	TEF.MC	141241.36	13.07	
SDBI504953634Z.0.0.0 C	DAIGn.DE	25833	39.07	

InodeRelid	patColling	underlier	underlierQuantity	strikePrice
SDB1504952936Z.0.0.1.0	P	ALUA.PA	38284	9.02
SDB1504952946Z.0.0.0	P	RWEG.DE	14403	51.51
SDB1504952949Z.0.0.0	P	ISP.MI	70160	3.54
SDB1504952967Z.0.0.0	C	VIV.PA	33183	24.77
SDB1622963271Z.0.0.0	P	.SPX	2817	1868.97
SDB1622963288Z.0.0.0	C	.SPX	1517	1868.97
SDB1622963312Z.0.0.0	P	.SPX	7277	2145.85
SDB1622963364Z.0.0.0	C	.SPX	3919	2145.85
SDB1622963386Z.0.0.0	P	.SPX	7277	2215.07
SDB1622963400Z.0.0.0	C	.SPX	3919	2215.07
SDB1822963409Z.0.0.0	P	.SPX	4695	2353.51
SDB1622963427Z.0.0.0	C	.SPX	2528	2353.51
SDB1504953666Z.0.0.0	C	SAN.MC	193595	9.34
SDB1504953689Z.0.0.0	C	TOTFBSK=B	73948	45.88
SDB1504953703Z.0.0.0	P	TEF.MC	141241.36	13.07
SDB1624655254.0.1.0	C	VRX.N	500000	32.4604
SDB1624655256.0.1.0	C	VRX.N	500000	40.4604
SDB1504553716Z.0.0.0	P	AXAF.PA	48083	19.57
SDB1504553501Z.0.0.0	C	BNPP.PA	25870	55.22
SDB1504953306Z.0.0.0	C	ING.AS	61420	22.75
SDB1504953333Z.0.0.0	C	DANO.PA	15522	37.5

Trade Reference Id	Acct Number	Market Exposure	Trade Date	Notional Value	Notional Currency	Maturity Date	Buy/Sell
NUUQ409F0000000000	006441679	16522.33571	23-SEP-2004	89774.61	USD	07-DEC-2040	B
SD82012886141.0.0	006441679	2304812.004	21-APR-2006	44500000	USD	10-JUL-2039	B
SD82012987952.0.0.0	006441679	455371.0125	12-JUL-2008	12500000	USD	15-JUL-2044	B
SD82012988050.0.0.0	006441679	1412582.481	12-JUL-2008	42500000	USD	10-JUL-2044	B
SD82012988045.0.0.0	006441679	1343087.239	12-JUL-2006	42500000	USD	10-JUN-2048	B
SD8533820572.0	006815922	-127073.1091	06-NOV-2007	22247996.94	USD	20-DEC-2012	S
NUUQ510D10080000000	006441679	80000	07-OCT-2005	250000	USD	03-OCT-2045	B
SD82012886109.0.0	006441679	836359.2659	21-APR-2006	44500000	USD	10-DEC-2042	B
SD82012987909.0.0.0	006441679	166043.0662	12-JUL-2006	12500000	USD	10-DEC-2042	B
SD82012886211.0.0	006441679	1630823.32	21-APR-2006	44500000	USD	14-NOV-2042	B
SD82012988071.0.0.0	006441679	474900.7287	12-JUL-2006	13000000	USD	14-NOV-2042	B
NUUQ409H000800000000	006441679	62300513.07	23-SEP-2004	315681873.4	USD	07-DEC-2012	B
SD8533882552.1.0	006815922	3095903.98	30-OCT-2007	50000000	USD	20-JUN-2012	B
NUUQ4102N00800000000	006441679	18972858.35	20-OCT-2004	200394743.1	USD	08-DEC-2040	B
NUUQ5055C008000000000	006441679	29022287.77	13-MAY-2005	198736984.4	USD	08-JUN-2044	B
SD82012988059.0.0.0	006441679	510090.104	12-JUL-2006	12500000	USD	16-DEC-2044	B
SD82012886119.0.0	006441679	2950581.39	21-APR-2006	44500000	USD	10-SEP-2045	B
SD82012988056.0.0.0	006441679	1323486.658	12-JUL-2006	42500000	USD	16-JUL-2042	B
SD82012987939.0.0.0	006441679	585181.9617	12-JUL-2006	12500000	USD	10-SEP-2045	B
SD82012988057.0.0.0	006441679	807509.5222	12-JUL-2006	15000000	USD	16-JUL-2042	B
BUUQ51150800.0.0.0	006441679	87724744.66	11-MAY-2007	342883841.9	USD	05-JAN-2043	B
SD82012886145.0.0	006441679	2511959.82	21-APR-2006	44500000	USD	15-AUG-2042	B
SD82012988058.0.0.0	006441679	264429.001	12-JUL-2006	12500000	USD	15-AUG-2042	B
NUUQ6014M008000000000	006441679	97481.1205	12-JAN-2006	247447.12	USD	05-OCT-2043	B
NUUQ5030K00800.0.0.0	006441679	65040000	15-MAY-2007	406500000	USD	05-NOV-2040	B
SD8532354298.0	006441679	-173152.2454	19-JAN-2007	75000000	USD	20-JUN-2010	B
NUUQ6090V0030000A00	006815922	49148956.73	12-SEP-2006	327257840.4	USD	28-SEP-2046	B
SD8532354355.0	006441679	-56067.17481	19-JAN-2007	25000000	USD	20-JUN-2010	B
NUUQ504GD008000000000	006441679	204988075.3	21-APR-2005	684086415.1	USD	08-JAN-2041	B
NUUQ6013A008000000000	006441679	134301423.5	12-JAN-2006	335104984.4	USD	06-OCT-2043	B
BUUQ5060J008000000000	006441679	87307816.93	28-JUN-2005	213750000	USD	05-AUG-2040	B
BUUQ5060K008000000000	006441679	20422881.13	28-JUN-2005	50000000	USD	08-AUG-2040	B
NUUQ510DP00800.0.0.0	006441679	233010000	15-MAY-2007	847250000	USD	03-OCT-2045	B
NUUQ510DN00800.0.0.0	006441679	233910000	15-MAY-2007	849780000	USD	03-OCT-2045	B
NUUQ4123N00800.0.0.0	006441679	52281930.56	15-MAY-2007	248961574.1	USD	15-MAR-2013	B
SD82012988052.0.0.0	006441679	863022.3925	12-JUL-2006	15000000	USD	10-JUL-2045	B
SD8533080300.1.4	006815922	34499.98141	18-JUL-2007	20000000	USD	20-SEP-2012	S
SD82012886121.0.0	006441679	2771424.53	21-APR-2006	44500000	USD	11-DEC-2040	B
SD82012987943.0.0.0	006441679	455781.8009	12-JUL-2006	12500000	USD	15-AUG-2029	B
SD82012988060.0.0.0	006441679	160565.6889	12-JUL-2006	12500000	USD	15-AUG-2029	B
SD82012886201.0.0	006441679	562123.8741	21-APR-2006	44500000	USD	05-DEC-2042	B
NUUQ512B1M008000000000	006441679	32866.83543	18-DEC-2005	250000	USD	16-FEB-2040	B
SD82012988062.0.0.0	006441679	728288.6788	12-JUL-2006	16000000	USD	20-DEC-2012	B
SD85335916096.0	006815922	202546.2043	06-NOV-2007	22247996.94	USD		

Trade Reference Id	Acct Number	Market Exposure	Trade Date	Notional Value	Notional Currency	Maturity Date	Buy/Sell
SD82012988051.0.0.0	006441679	1325310.577	12-JUL-2006	42500000	USD	15-FEB-2030	B
BUUC5111600800000000	006441679	133699580.5	24-NOV-2005	472578320.2	USD	03-JAN-2043	B
SD8981652352.0.0.0	006815922	171109402	22-MAR-2007	470000000	USD	28-MAR-2047	B
SD82012886139.0.0.0	006441679	2915207.75	21-APR-2006	44500000	USD	10-NOV-2045	B
SD850656874.0	006815922	-60902.381	08-AUG-2007	10000000	USD	20-SEP-2012	S
SD82012987858.0.0.0	006441679	386789.4567	12-JUL-2006	12500000	USD	10-NOV-2042	B
SD82012886111.0.0	006441679	2231023.736	21-APR-2006	44500000	USD	10-NOV-2042	B
SD8504492883.0.0.0	006441679	48994750	08-NOV-2006	139850000	USD	03-OCT-2039	B
SD8504493409.0.0.0	006441679	46934750	08-NOV-2006	1399850000	USD	03-OCT-2039	B
SD8504678506.0.0.0	006441679	3500000	08-DEC-2006	100000000	USD	03-OCT-2039	B
SD82012988054.0.0.0	006441679	478447.523	12-JUL-2006	12500000	USD	10-NOV-2045	B
SD8533918128.0	006815922	165204.6743	06-NOV-2007	22247596.84	USD	20-DEC-2012	B
SD82012886131.0.0	006441679	2292388.06	21-APR-2006	44500000	USD	15-MAY-2043	B
SD8532092188.0	006441679	1783332.864	23-OCT-2006	74159888.8	USD	20-DEC-2011	B
SD82012988074.0.0.0	006441679	160960.781	12-JUL-2006	12500000	USD	15-AUG-2041	B
NUUC403HR00800000000	006441679	60741743.47	23-SEP-2004	224831328.4	USD	12-NOV-2042	B
NUUC409IN00800000000	006441679	14853.0675	23-SEP-2004	69221.45	USD	15-AUG-2038	B
SD82012987971.0.0.0	006441679	269234.7859	12-JUL-2006	13000000	USD	15-AUG-2038	B
SD82012886216.0.0	006441679	563446.4451	21-APR-2006	44500000	USD	15-AUG-2041	B
NUUC5078S008000.0.0.0	006441679	288508035.4	15-MAY-2007	1230881126	USD	09-JUN-2042	B
SD8504678635.0.0.0	006441679	3500000	08-DEC-2006	100000000	USD	03-OCT-2039	B
SD8503555139.0.0.0	006441679	336042807.7	19-JUL-2008	1179097922	USD	04-NOV-2041	B
SD82012886163.0.0	006441679	926083.4347	21-APR-2006	44500000	USD	15-AUG-2038	B
SD82012886165.0.0	006441679	1876938.851	21-APR-2006	44500000	USD	15-FEB-2039	B
NUUC5035800800000000	006441679	28335835.39	11-MAR-2005	101577893.8	USD	15-NOV-2040	B
SD82012988040.0.0.0	006441679	525324.3498	12-JUL-2006	12500000	USD	15-FEB-2039	B
SD82012886151.0.0	006441679	2112373.473	21-APR-2006	44500000	USD	15-MAR-2042	B
SD82012988077.0.0.0	006441679	367262.952	12-JUL-2006	12500000	USD	15-MAR-2042	B
SD8531808737.0	006441679	-10482.6457	17-AUG-2006	11123998.47	USD	20-JUN-2009	B
NUUC5101300800.0.0.0	006441679	209731544.4	15-MAY-2007	1133684024	USD	05-DEC-2040	B
SD82012987916.0.0.0	006441679	339520.6844	12-JUL-2006	12500000	USD	10-JUL-2045	B
SD82012886113.0.0	006441679	2502823.826	21-APR-2006	44500000	USD	10-JUL-2045	B
BUUC5120L00800.0.0.0	006441679	114310851.9	11-MAY-2007	846747051.2	USD	05-DEC-2042	B
SD82012987934.0.0.0	006441679	497138.0889	12-JUL-2006	12500000	USD	10-OCT-2045	B
SD82012886220.0.0	006441679	1075530.799	21-APR-2006	44500000	USD	15-OCT-2044	B
NUUC4123008000000000	006441679	39952.7856	15-DEC-2004	207170.12	USD	04-JAN-2041	B
SD82012987973.0.0.0	006441679	453502.845	12-JUL-2006	12500000	USD	15-AUG-2038	B
SD82012886126.0.0	006441679	2730080.958	21-APR-2006	44500000	USD	15-JUL-2044	B
SD82012986133.0.0	006441679	2703503.281	21-APR-2006	44500000	USD	15-AUG-2038	B
NUUC509IU00800000000	006441679	64930288.16	27-SEP-2005	185383148.5	USD	08-MAY-2042	B
NUUC509IV00800000000	006441679	81366.2748	27-SEP-2005	232284.84	USD	06-MAY-2042	B
SD82012986117.0.0	006441679	2701891.699	21-APR-2006	44500000	USD	10-OCT-2045	B
NUUC504GE00800.0.0.0	006441679	86256.6472	15-MAY-2007	213731.12	USD	07-JAN-2041	B
SD82012986053.0.0.0	006441679	519700.1553	12-JUL-2006	12500000	USD	10-NOV-2045	B

Trade Reference Id	Acct Number	Market Exposure	Trade Date	Notional Value	Notional Currency	Maturity Date	Buy/Sell
BUU05111400900.0.0.0	006441679	116010000	11-MAY-2007	322250000	USD	05-OCT-2046	B
SD8532092397.0	006815922	-1036510.702	23-OCT-2006	59327991.84	USD	20-DEC-2011	S
SD82012886159.0.0.0	006441679	580982.7458	21-APR-2008	44500000	USD	13-FEB-2046	B
SD82012887954.0.0.0	006441679	383247.6267	12-JUL-2006	12500000	USD	15-MAY-2043	B
SD82012887940.0.0.0	006441679	165967.2397	12-JUL-2006	12500000	USD	13-FEB-2046	B
SD82012888084.0.0.0	006441679	373326.2192	12-JUL-2006	15500000	USD	15-OCT-2044	B
NUUQ41020008000000	006441679	6327.145	20-OCT-2004	70443.79	USD	08-DEC-2040	B
SD82012886137.0.0	006441679	2747212.12	21-APR-2008	44500000	USD	10-NOV-2045	B
SD82012886055.0.0.0	006441679	400456.9456	12-JUL-2006	12500000	USD	10-JUL-2039	B
NUUQ50301008000000	006441679	40000	02-MAR-2005	250000	USD	05-NOV-2040	B
SD82012886159.0.0	006441679	278497.252	21-APR-2008	44500000	USD	15-DEC-2044	B
SD82012886123.0.0	006441679	2530733.761	21-APR-2008	44500000	USD	11-SEP-2042	B
SD82012886047.0.0.0	006441679	1324368.366	12-JUL-2006	42500000	USD	10-AUG-2042	B
SD82012886147.0.0	006441679	2775715.969	21-APR-2008	44500000	USD	15-DEC-2044	B
SD82012888088.0.0.0	006441679	489046.9445	12-JUL-2006	12500000	USD	15-DEC-2044	B
SD82012888043.0.0.0	006441679	744646.8613	12-JUL-2006	15000000	USD	10-AUG-2042	B
SD82012886135.0.0	006441679	2750713.541	21-APR-2008	44500000	USD	15-DEC-2040	B
NUUQ5022A00700.0.0.0	006441679	1477650.788	15-FEB-2005	600000000	USD	12-FEB-2035	B
SD82012886047.0.0.0	006441679	2329527.093	12-JUL-2006	46500000	USD	10-MAY-2043	B
SD82012886149.0.0	006441679	724633.0022	21-APR-2008	44500000	USD	12-JUN-2043	B
SD82012886046.0.0.0	006441679	399221.1787	12-JUL-2006	15000000	USD	10-JUN-2048	B
SD82012886167.0.0.0	006441679	595320.8176	12-JUL-2006	12500000	USD	12-JUN-2043	B
SD82012886048.0.0.0	006441679	460634.519	12-JUL-2006	12500000	USD	10-MAY-2043	B
SD82012886169.0.0.0	006441679	49731.6241	20-JUL-2005	244765.86	USD	15-JAN-2046	B
NUUQ507CD009000000	006441679	340985.1852	12-JUL-2006	12500000	USD	08-JUN-2042	B
SD82012887947.0.0.0	006441679	2851432.217	12-JUL-2006	12500000	USD	11-SEP-2042	B
SD82012886155.0.0	006441679	194854.191	21-APR-2008	44500000	USD	15-JAN-2045	B
SD82012886092.0.0.0	006441679	491309.8705	12-JUL-2006	12500000	USD	15-JAN-2045	B
SD82012886039.0.0.0	006441679	64917.3092	23-NOV-2005	249402.93	USD	15-DEC-2040	B
NUUQ41254008000000	006441679	36572530.82	22-DEC-2004	149750000	USD	03-JAN-2043	B
SD82012887959.0.0.0	006441679	1346725.287	12-JUL-2006	42500000	USD	06-FEB-2040	B
SD8303585516.0.0.0	006441679	397939750	19-JUL-2006	1197850000	USD	10-MAY-2043	B
SD82012887962.0.0.0	006441679	791663.0224	12-JUL-2006	15000000	USD	04-NOV-2041	B
SD82012886127.0.0	006441679	2958773.608	21-APR-2008	44500000	USD	15-JAN-2046	B
SD8333440664.0.0	006815922	-2839.395183	05-SEP-2007	9000000	USD	20-JUN-2010	B
SD8333440664.1.0	006815922	-10726.60403	05-SEP-2007	34000000	USD	20-JUN-2010	B
SD8533440664.2.0	006815922	-5363.302013	05-SEP-2007	17000000	USD	20-JUN-2010	B

Trade Reference Id	Reference Obligation	Counterparty Ref. Number
NUUQ409IP0080000000	RESERVOIR FUNDING LTD.	772240-772244
SD52012886141.0.0	COLUMBIA CENTER TRUST	
SD52012987952.0.0.0	CD 2005-CD1 COMMERCIAL MORTGAGE TRUST	
SD52012988030.0.0.0	GE CAPITAL COMMERCIAL MORTGAGE CORPORATION	
SD52012988045.0.0.0	GE CAPITAL COMMERCIAL MORTGAGE CORPORATION	
SD5333920572.0	ING BANK N.V.	
NUUQ5100L0080000000	ORIENT POINT CDO, LTD.	772240-772244
SD52012886108.0.0	BANC OF AMERICA STRUCTURAL SECURITY TRUST	
SD52012987809.0.0.0	BANC OF AMERICA STRUCTURAL SECURITY TRUST	
SD52012886211.0.0	MORGAN STANLEY CAPITAL	772240 - 772244
SD52012988071.0.0.0	MORGAN STANLEY CAPITAL	
NUUQ409HS0080000000	RESERVOIR FUNDING LTD.	
SD5333882552.1.0	CDX.NA.I.G.HVOL8	
NUUQ4102N0080000000	MERCURY CDO 2004-1, LTD.	
NUUQ5055C0080000000	SATURN VENTURES I, LTD.	
SD52012988058.0.0.0	JP MORGAN CHASE COMMERCIAL MORTGAGE SECS CORP	772240-772244
SD52012886119.0.0	BANC OF AMERICA STRUCTURAL SECURITY TRUST	
SD52012988056.0.0.0	JP MORGAN CHASE COMMERCIAL MORTGAGE SECS CORP	
SD52012987938.0.0.0	BANC OF AMERICA STRUCTURAL SECURITY TRUST	
SD52012988057.0.0.0	JP MORGAN CHASE COMMERCIAL MORTGAGE SECS CORP	
BUUQ511500800.0.0.0	BRODERICK 1 CDO LTD.	
SD52012886145.0.0	JP MORGAN CHASE COMMERCIAL MORTGAGE SECS CORP	772240-772244
SD52012988036.0.0.0	JP MORGAN CHASE COMMERCIAL MORTGAGE SECS CORP	
NUUQ6014M0080000000	SOUTH COAST FUNDING VIII LTD	
NUUQ5030K00800.0.0.0	HUNTINGTON CDO, LTD.	
SD533354298.0	REPUBLIC OF ITALY	659038
NUUQ6090V0030000A00	ABACUS 2006-NS1, LTD.	659037
SD533354359.0	REPUBLIC OF ITALY	
NUUQ504GD0080000000	SOUTH COAST FUNDING	
NUUQ6013A0080000000	SOUTH COAST FUNDING VIII LTD	
BUUQ5060J0080000000	ISCHUS CDO I LTD	
BUUQ5060K0080000000	ISCHUS CDO I LTD	
NUUQ510DF00800.0.0.0	ORIENT POINT CDO, LTD.	
NUUQ510DN00800.0.0.0	ORIENT POINT CDO, LTD.	
NUUQ4123N00800.0.0.0	DUNHILL ABS CDO LTD	
SD52012988052.0.0.0	GE CAPITAL COMMERCIAL MORTGAGE CORPORATION	772240-772244
SD533380300.1.4	KRAFT FOODS INC.	
SD52012886121.0.0	BEAR STEARNS COMMERCIAL MORTGAGE SECURITIES INC	
SD52012987943.0.0.0	BEAR STEARNS COMMERCIAL MORTGAGE SECURITIES INC	
SD52012988060.0.0.0	LB-UBS COMMERCIAL MORTGAGE TRUST	772240-772244
SD52012886201.0.0	LB-UBS COMMERCIAL MORTGAGE TRUST	727404
NUUQ512BM0080000000	KLEROS PREFERRED FUNDING II, LLC	
SD52012988062.0.0.0	LB-UBS COMMERCIAL MORTGAGE TRUST	
SD5333918096.0	BANK OF SCOTLAND PLC	

Trade Reference Id	Reference Obligation	Counterparty Ref. Number
BUUQ511400800.0.0.0	SHERWOOD FUNDING CDO, LTD.	
SD8532092397.0	MUNICH RE FINANCE B.V.	772240-772244
SD82012886159.0.0	BEAR STEARNS COMMERCIAL MORTGAGE SECURITIES INC	
SD82012887954.0.0.0	CITIGROUP COMMERCIAL MORTGAGE TRUST 2004-C2	
SD82012987940.0.0.0	BEAR STEARNS COMMERCIAL MORTGAGE SECURITIES INC	
SD82012986084.0.0.0	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST	
NUUQ4102Q00800000000	MERCURY CDO 2004-1, LTD.	772240-772244
SD82012886137.0.0	GE CAPITAL COMMERCIAL MORTGAGE CORPORATION	
SD82012886055.0.0.0	(GS) GS MORTGAGE SECURITIES CORPORATION II	
NUUQ5030100800000000	HUNTINGTON CDO, LTD.	
SD82012886153.0.0	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST	772240-772244
SD82012886123.0.0	BEAR STEARNS COMMERCIAL MORTGAGE SECURITIES INC	772240-772244
SD82012886042.0.0.0	GREENWICH CAPITAL COMMERCIAL FUNDING CORP.	
SD82012886147.0.0	JP MORGAN CHASE COMMERCIAL MORTGAGE SECS CORP	772240-772244
SD82012986088.0.0.0	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST	
SD82012986043.0.0.0	GREENWICH CAPITAL COMMERCIAL FUNDING CORP.	
SD82012886135.0.0	CS FIRST BOSTON MORTGAGE TRUST	772240-772244
NUUQ5022A00700.0.0.0	ORKNEY HOLDINGS, LLC	
SD82012886047.0.0.0	GE CAPITAL COMMERCIAL MORTGAGE CORPORATION	
SD82012886149.0.0	MERRILL LYNCH MORTGAGE TRUST	772240-772244
SD82012988046.0.0.0	GE CAPITAL COMMERCIAL MORTGAGE CORPORATION	
SD82012986167.0.0.0	MERRILL LYNCH MORTGAGE TRUST	
SD82012986048.0.0.0	GE CAPITAL COMMERCIAL MORTGAGE CORPORATION	
SD82012986168.0.0.0	DEUTSCHE MORTGAGE AND ASSET RECEIVING CORP-ASB	
NUUQ507CD00800000000	JUPITER HIGH GRADE CDO LTD	
SD82012887947.0.0.0	BEAR STEARNS COMMERCIAL MORTGAGE SECURITIES INC	772240-772244
SD82012886155.0.0	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST	
SD82012886092.0.0.0	WACHOVIA BANK COMMERCIAL MORTGAGE TRUST	
SD82012986039.0.0.0	CS FIRST BOSTON MORTGAGE TRUST	
BUUQ5111800800000000	BRODERICK I CDO LTD.	
NUUQ4125HD0800000000	RIVER NORTH CDO LTD.	
SD82012987959.0.0.0	COMM 2005-C6 COMMERCIAL MORTGAGE PASS-THROUGH CERTIFICATES	
SD8503565516.0.0.0	WEST COAST FUNDING LTD 2006-1A	5296309/5296309/5296309/5296309/5296309/5296309/
SD82012987962.0.0.0	COMM 2005-C6 COMMERCIAL MORTGAGE PASS-THROUGH CERTIFICATES	
SD82012886127.0.0	CITIGROUP/DEUTSCHE BANK COMMERCIAL MORTGAGES	772240-772244
SD8533440664.0.0	HELLENIC REPUBLIC (THE)	
SD8533440664.1.0	HELLENIC REPUBLIC (THE)	
SD8533440664.2.0	HELLENIC REPUBLIC (THE)	

Trade Reference Id	GS Number	Fixed Rate	Approx Mid Current Rate	Spread Based INO
NUUQ409IP0080000000	8NV2MD 11			N
SDB2012886141.0.0	8PXMF7 12			N
SDB2012887952.0.0	8R08U2 8			N
SDB2012888050.0.0	8QTST9 8			N
SDB2012888045.0.0	8P1VR1 8			N
SDB533920572.0	60BXW7 37			N
NUUG510D100800000000	8R08L2 10			N
SDB2012886109.0.0	8P8M13 12			N
SDB2012887809.0.0	80LJE5 8			N
SDB2012886211.0.0	8R9LP7 8			N
SDB2012888071.0.0	8R9LP7 8			N
NUUQ409HS0080000000	8NV2L2 11			N
SDB53382552.1.0	9XUGS1 75			N
NUUQ4102N0800000000				N
NUUG5055C08800000000	8PTK78 10			N
SDB2012888059.0.0	8RGWH7 8			N
SDB2012886118.0.0	8SH9T4 12			N
SDB2012888056.0.0	8PZDX3 8			N
SDB2012887938.0.0	8S16C9 8			N
SDB2012888057.0.0	8GS081 10			N
BUUG5111500800.0.0	8RCHF7 0			N
SDB2012886145.0.0	8SHAGD 12			N
SDB2012888059.0.0	8SIERO 8			N
NUUQ6014M0800000000				N
NUUG5030K00800.0.0	8P3JH1 0			N
SDB532354298.0	2116T4 19			N
NUUG609V0030000A00				N
SDB533354369.0	2115T4 13			N
NUUG594GD0080000000	8PRL80 10			N
NUUG6013A0800000000				N
BUUG5050J00800000000	80BPFJ3 10			N
BUUG5060K00800000000	80BPLJ3 10			N
NUUG510DP00800.0.0	8QXYP1 0			N
NUUG510DN00800.0.0	8R06L2 0			N
NUUQ4123N00800.0.0	8QI480 0			N
SDB2012888052.0.0	8SZF34 10			N
SDB533030300.1.4	2RF6P3 42			N
SDB2012886121.0.0	8SH9U1 12			N
SDB2012887943.0.0	8RG769 8			N
SDB2012888060.0.0	8C6RJ4 8			N
SDB2012886201.0.0	8C6RJ4 8			N
NUUG512BM0800000000				N
SDB2012888062.0.0	8P8M62 10			N
SDB533918086.0	2EB7O8 52			N

Trade Reference Id	GS Number	Fixed Rate	Approx Mid	Current Rate	Spread Based	IND
SD82012988061.0.0.0	8P8WM6	8			N	
BUUQ511160080000000	8RCNC7	10			N	
SD8981652352.0.0.0		0			N	
SD82012886139.0.0	8SHAD7	12			N	
SD508568874.0	64NQ07	50			N	
SD82012987858.0.0.0	8Q4858	8			N	
SD82012888111.0.0	8PT1P7	12			N	
SD8504492883.0.0.0	8TW9K9	0			N	
SD8504493409.0.0.0	8TW9L7	0			N	
SD8504678606.0.0.0	8TW9L7	0			N	
SD82012988054.0.0.0	8RP007	8			N	
SD8533918128.0	3J49L1	49			N	
SD82012886131.0.0	8Q1SG8	12			N	
SD8532092188.0	620XY9	15			N	
SD82012888074.0.0.0	8P3TB6	8			N	
NUUQ409HR0080000000	8NV2P3	11			N	
NUUQ409IN00800000000	8NV2P3	11			N	
SD82012987971.0.0.0	8RXN72	8			N	
SD82012886215.0.0.0	8P3TB5	5			N	
NUUQ5078S00800.0.0.0	8Q82N3	0			N	
SD8504678635.0.0.0	8TW9K9	0			N	
SD8503555139.0.0.0	8SXUE8	0			N	
SD82012886163.0.0	8RXN72	8			N	
SD82012886165.0.0	8S5SE7	8			N	
NUUQ503550080000000	8PHUP1	12			N	
SD82012988040.0.0.0	8S5SE7	8			N	
SD82012886161.0.0	8PT1Q5	12			N	
SD82012988077.0.0.0	8P9EW2	8			N	
SD8531906737.0	2RDGW2	38			N	
NUUQ510L300800.0.0.0	8R2SG5	0			N	
SD82012987916.0.0.0	8R6P12	8			N	
SD82012886113.0.0	8SH9S8	12			N	
BUUQ5120L00800.0.0.0	8RHKE5	0			N	
SD8201287934.0.0.0	8RSJM5	8			N	
SD82012886220.0.0	8RQJ04	8			N	
NUUQ4123C0080000000		11			N	
SD82012987973.0.0.0	8R1U17	8			N	
SD82012886125.0.0	8RMDG7	12			N	
SD82012886133.0.0	8SHAB1	12			N	
NUUQ509IU00800000000	8R38Z3	10			N	
NUUQ509IV00800000000	8R38Z3	10			N	
SD82012886117.0.0	8RLM38	12			N	
NUUQ504GE00800.0.0.0	8PRL46	0			N	
SD82012988053.0.0.0	8R97W6	8			N	

Trade Reference Id	GS Number	Fixed Rate	Approx Mid Current Rate	Spread Based IND
BUUC511400800.0.0.0	89GU93	0		N
SB532092397.0	2ECMO9	17		N
SD2012886159.0.0	803LE8	8		N
SD2012887954.0.0.0	8R9781	8		N
SD2012887940.0.0.0	803LE8	8		N
SD2012888084.0.0.0	8R0J04	8		N
NUUQ4102000800000000		11		N
SD2012886137.0.0	850SK9	12		N
SD2012888035.0.0.0	8PXCL5	8		N
NUVO5030L00800000000	8P3J11	10		N
SD2012886153.0.0	8RLSG3	12		N
SD2012886123.0.0	8SH9V8	12		N
SD2012888042.0.0.0	8OU3R9	8		N
SD2012886147.0.0	8SHB61	12		N
SD2012888088.0.0.0	8RGYI3	8		N
SD2012888043.0.0.0	8OU3W6	10		N
SD2012886135.0.0	8RTY9S	12		N
NUUC5022400700.0.0.0		0		N
SD2012888047.0.0.0	8PZDW5	8		N
SD2012886149.0.0	8Q50A2	12		N
SD2012888046.0.0.0	8P8WR5	10		N
SD2012888167.0.0.0	8Q3X8	8		N
SD2012888046.0.0.0	8P59L0	8		N
SD2012888168.0.0.0	8S5484	8		N
NUUC507CD08000000000	8QIBZ3	10		N
SD2012887947.0.0.0	8RPD05	8		N
SD2012886155.0.0	8SHAU9	12		N
SD2012888092.0.0.0	8RYBS7	8		N
SD2012888039.0.0.0	8RGWf1	8		N
BUUC5119008000000000	8RCHF7	10		N
NUUQ4125H00800000000		11		N
SD2012887859.0.0.0	8P59S7	8		N
SD503565516.0.0.0	8SXJF5	0		N
SD2012887982.0.0.0	8PSOP4	10		N
SD2012886127.0.0	8SHAB8	12		N
SD533440664.0.0	8Z4RC0	11		N
SD533440664.1.0	8Z4RO0	11		N
SD533440664.2.0	8Z4RO0	11		N

CUSIP Quantity	Description	Collateral Type	Haircut Percent	Closing Price (USD)	USD Amount	Haircut	USD Amount
CASH 2000000000	U S DOLLAR Cash-USD		1		2000000000	2000000000	2000000000

Unknown

From: Dias, Marina [Marina.Dias@ny.email.gs.com]
Sent: Tuesday, November 27, 2007 8:34 AM
To: aigfpcollateral@aigfpc.com
Subject: Margin Call Report GSI vs. AIG FINANCIAL PRODUCTS CORP
Attachments: Invoice; FX Details; Fixed Income Swaps Details; Equity Options Details; Credit Derivatives Details; Collateral Details

The 6 attachments to this Email contain the Margin Call Report for close of business 26-NOV-2007.
Please confirm receipt of this report by contacting us via e-mail or phone.

Marina Dias
212-902-6537
Marina.Dias@gs.com

Prepared Tuesday, November 27, 2007 at 08:33 AM
Compass Tracking Code 24834_331083334

<<Invoice>> <<FX Details>> <<Fixed Income Swaps Details>> <<Equity Options Details>> <<Credit Derivatives
Details>> <<Collateral Details>>

5/7/2008